



Daily MTM Report

Daily summary for: 02/12/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 19/12/2011 Foreign Exchange Future | | | 8.01580 | 8.10960 | | 22.28 | 141,046,016.80 | 17,596 | 220,276.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35 | Call | | 764.00000 | 672,000 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35 | Put | | 4.00000 | 6,000 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40 | Call | | 715.00000 | 623,000 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40 | Put | | 5.00000 | 7,000 | 22.19 | 0.00 | 0 | 1,000.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30 | Call | | 813.00000 | 720,000 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30 | Put | | 3.00000 | 4,000 | 23.13 | 0.00 | 0 | 3,780.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75 | Put | | 0.00000 | 0,000 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75 | Call | | 1,360.00000 | 1,266,000 | 28.78 | 0.00 | 0 | 500.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00 | Put | | 112.00000 | 146,000 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00 | Call | | 222.00000 | 162,000 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00 | Put | | 1.00000 | 1,000 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00 | Call | | 1,111.00000 | 1,017,000 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25 | Put | | 2.00000 | 3,000 | 23.60 | 0.00 | 0 | 800.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25 | Call | | 862.00000 | 769,000 | 23.60 | 0.00 | 0 | 5,560.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.15 | Call | | 1,960.00000 | 1,866,000 | 33.53 | 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 | 6.15 | Put | | 0.00000 | 0,000 | 33.53 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Put | | 9.00000 | 11,000 | 21.25 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Call | | 619.00000 | 527,000 | 21.25 | 0.00 | 0 | 11,280.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.45 | Call | | 1,660.00000 | 1,566,000 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.45 | Put | | 0.00000 | 0,000 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.40 | Call | | 1,710.00000 | 1,616,000 | 32.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.40 | Put | | 0.00000 | 0,000 | 32.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.25 | Call | | 1,860.00000 | 1,766,000 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.05 | Call | | 195.00000 | 141,000 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.05 | Put | | 135.00000 | 175,000 | 22.78 | 0.00 | 0 | 10,750.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.95 | Call | | 2,160.00000 | 2,066,000 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.45 | Call | | 667.00000 | 575,000 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.45 | Put | | 7.00000 | 9,000 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 1,410.00000 | 1,316,000 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 29.30 | 0.00 | 0 | 16,340.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.80 | Call | | 1,310.00000 | 1,216,000 | 28.25 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.90 | Call | | 283.00000 | 214,000 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.90 | Put | | 73.00000 | 98,000 | 21.79 | 0.00 | 0 | 560.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.70 | Call | | 435.00000 | 352,000 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.70 | Put | | 25.00000 | 36,000 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.85 | Call | | 1,260.00000 | 1,166,000 | 27.73 | 0.00 | 0 | 560.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.85 | Put | | 0.00000 | 0,000 | 27.73 | 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 | 6.30 | Call | | 1,810.00000 | 1,716,000 | 32.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 0,000 | 32.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.35 | Call | | 1,760.00000 | 1,666,000 | 32.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 0,000 | 32.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.00 | Call | | 2,110.00000 | 2,016,000 | 34.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 34.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.80 | Call | | 355.00000 | 278,000 | 21.30 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.80 | Put | | 45.00000 | 62,000 | 21.30 | 434,000.00 | 7,000 | 12,688.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.60 | Call | | 525.00000 | 434,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.60 | Put | | 15.00000 | 18,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 1,510.00000 | 1,416,000 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 30.34 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.85 | Call | | 2,260.00000 | 2,166,000 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.85 | Call | | 318.00000 | 245,000 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.85 | Put | | 58.00000 | 79,000 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.20 | Put | | 2.00000 | 3,000 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.20 | Call | | 912.00000 | 819,000 | 24.07 | 0.00 | 0 | 12,300.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.55 | Call | | 1,560.00000 | 1,466,000 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.55 | Put | | 0.00000 | 0,000 | 30.86 | 0.00 | 0 | 560.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.35 | Call | | 89.00000 | 61,000 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.35 | Put | | 329.00000 | 395,000 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.20 | Call | | 132.00000 | 93,000 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.20 | Put | | 222.00000 | 277,000 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.10 | Call | | 2,010.00000 | 1,916,000 | 33.75 | 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 | 6.10 | Put | | 0.00000 | 0,000 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.15 | Call | | 961.00000 | 868,000 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.15 | Put | | 1.00000 | 2,000 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.90 | Call | | 1,210.00000 | 1,117,000 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 1,000 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.10 | Call | | 1,011.00000 | 918,000 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.10 | Put | | 1.00000 | 2,000 | 25.12 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 1,460.00000 | 1,366,000 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.20 | Call | | 1,910.00000 | 1,816,000 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.30 | Call | | 101.00000 | 70,000 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.30 | Put | | 291.00000 | 354,000 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.50 | Call | | 1,610.00000 | 1,516,000 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.50 | Put | | 0.00000 | 0,000 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.95 | Call | | 1,161.00000 | 1,067,000 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.95 | Put | | 1.00000 | 1,000 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 480.00000 | 392,000 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 20.00000 | 26,000 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.40 | Call | | 78.00000 | 53,000 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.40 | Put | | 368.00000 | 437,000 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.25 | Call | | 115.00000 | 81,000 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.25 | Put | | 255.00000 | 315,000 | 24.76 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.75 | Call | | 394.00000 | 313,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.75 | Put | | 34.00000 | 47,000 | 21.05 | 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 | 7.05 | Call | | 1,061.00000 | 967,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.05 | Put | | 1.00000 | 1,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.10 | Call | | 170.00000 | 123,000 | 23.27 | 738,000.00 | 6,000 | 11,340.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.10 | Put | | 160.00000 | 207,000 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.05 | Call | | 2,060.00000 | 1,966,000 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.95 | Call | | 251.00000 | 187,000 | 22.03 | 0.00 | 0 | 12,579.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.95 | Put | | 91.00000 | 121,000 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.55 | Call | | 572.00000 | 481,000 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.55 | Put | | 12.00000 | 15,000 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.15 | Call | | 150.00000 | 107,000 | 23.77 | 0.00 | 0 | 1,620.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.15 | Put | | 190.00000 | 241,000 | 23.77 | 0.00 | 0 | 400.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.75 | Call | | 32.00000 | 22,000 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.75 | Put | | 672.00000 | 756,000 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.80 | Put | | 719.00000 | 804,000 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.80 | Call | | 29.00000 | 20,000 | 30.60 | 0.00 | 0 | 19,273.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 37.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Put | | 2,840.00000 | 2,934,000 | 37.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 3,790.00000 | 3,884,000 | 37.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 37.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.65 | Put | | 581.00000 | 662,000 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.65 | Call | | 41.00000 | 28,000 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.50 | Put | | 450.00000 | 525,000 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.50 | Call | | 60.00000 | 41,000 | 27.34 | 576,050.00 | 14,050 | 26,550.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 9.00 | Put | | 908.00000 | 995,000 | 31.99 | 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 | 9.00 | Call | | 18.00000 | 11,000 | 31.99 | 0.00 | 0 | 8,333.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.11970 | 8.21530 | | 23.40 | 52,704,972.70 | 6,491 | 45,910.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Call | | 1,213.00000 | 1,122,000 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Put | | 34.00000 | 38,000 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Call | | 1,168.00000 | 1,078,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Put | | 39.00000 | 44,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Call | | 1,259.00000 | 1,167,000 | 20.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Put | | 30.00000 | 33,000 | 20.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 1,246.00000 | 1,155,000 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 31.00000 | 35,000 | 20.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.15 | Call | | 1,111.00000 | 1,022,000 | 20.31 | 0.00 | 0 | 30,100.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.15 | Put | | 46.00000 | 52,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 1,024.00000 | 936,000 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 59.00000 | 66,000 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.80 | Call | | 1,433.00000 | 1,339,000 | 20.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.80 | Put | | 18.00000 | 19,000 | 20.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 1,068.00000 | 979,000 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 53.00000 | 59,000 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Call | | 1,480.00000 | 1,387,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Put | | 15.00000 | 17,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 787.00000 | 711,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 122.00000 | 141,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Call | | 541.00000 | 486,000 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Put | | 276.00000 | 316,000 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 899.00000 | 818,000 | 20.53 | 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 | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 84.00000 | 98,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Call | | 392.00000 | 349,000 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Put | | 477.00000 | 529,000 | 24.31 | 105,800.00 | 200 | 200.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Call | | 1,528.00000 | 1,434,000 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Put | | 13.00000 | 14,000 | 20.56 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Call | | 374.00000 | 333,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Put | | 509.00000 | 563,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Call | | 1,385.00000 | 1,293,000 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Put | | 20.00000 | 23,000 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Call | | 517.00000 | 463,000 | 22.91 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Put | | 302.00000 | 343,000 | 22.91 | 0.00 | 0 | 7,051.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Call | | 1,156.00000 | 1,066,000 | 20.34 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Put | | 41.00000 | 46,000 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Call | | 1,576.00000 | 1,482,000 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Put | | 11.00000 | 12,000 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 861.00000 | 781,000 | 20.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 96.00000 | 111,000 | 20.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.20 | Call | | 430.00000 | 383,000 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.20 | Put | | 415.00000 | 463,000 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.85 | Call | | 594.00000 | 534,000 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.85 | Put | | 229.00000 | 264,000 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.05 | Call | | 1,201.00000 | 1,110,000 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.05 | Put | | 36.00000 | 40,000 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.60 | Call | | 1,624.00000 | 1,530,000 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.60 | Put | | 9.00000 | 10,000 | 20.61 | 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 | 19/03/2012 | Foreign Exchange Future | 7.80 | Call | | 622.00000 | 560,000 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.80 | Put | | 207.00000 | 240,000 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.05 | Call | | 494.00000 | 442,000 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.05 | Put | | 329.00000 | 372,000 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.90 | Call | | 567.00000 | 509,000 | 22.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.90 | Put | | 252.00000 | 289,000 | 22.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.15 | Call | | 450.00000 | 402,000 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.15 | Put | | 385.00000 | 432,000 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.35 | Call | | 940.00000 | 856,000 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.35 | Put | | 75.00000 | 86,000 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 982.00000 | 895,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 67.00000 | 75,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.90 | Call | | 1,339.00000 | 1,246,000 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.90 | Put | | 24.00000 | 26,000 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.70 | Call | | 684.00000 | 615,000 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.70 | Put | | 169.00000 | 195,000 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.10 | Call | | 471.00000 | 422,000 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.10 | Put | | 356.00000 | 402,000 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 823.00000 | 746,000 | 20.83 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 108.00000 | 126,000 | 20.83 | 0.00 | 0 | 2,420.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.40 | Call | | 1,822.00000 | 1,726,000 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.40 | Put | | 7.00000 | 6,000 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.15 | Call | | 2,070.00000 | 1,974,000 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.15 | Put | | 5.00000 | 4,000 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 752.00000 | 678,000 | 21.13 | 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 | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 137.00000 | 158,000 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.25 | Call | | 411.00000 | 365,000 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.25 | Put | | 446.00000 | 495,000 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 2,020.00000 | 1,925,000 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.20 | Put | | 5.00000 | 5,000 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 1,292.00000 | 1,200,000 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 27.00000 | 30,000 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 653.00000 | 587,000 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 188.00000 | 217,000 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.40 | Call | | 358.00000 | 317,000 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.40 | Put | | 543.00000 | 597,000 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.45 | Call | | 1,772.00000 | 1,677,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.45 | Put | | 7.00000 | 7,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.65 | Call | | 717.00000 | 646,000 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.65 | Put | | 152.00000 | 176,000 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.55 | Call | | 1,673.00000 | 1,578,000 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.55 | Put | | 8.00000 | 8,000 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.50 | Call | | 1,722.00000 | 1,627,000 | 20.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.50 | Put | | 7.00000 | 7,000 | 20.67 | 0.00 | 0 | 2,420.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.35 | Call | | 1,871.00000 | 1,776,000 | 21.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.35 | Put | | 6.00000 | 6,000 | 21.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.10 | Call | | 2,120.00000 | 2,024,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.10 | Put | | 5.00000 | 4,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.45 | Call | | 342.00000 | 303,000 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.45 | Put | | 577.00000 | 633,000 | 24.99 | 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 | 19/03/2012 | Foreign Exchange Future | 8.50 | Call | | 327.00000 | 289,000 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.50 | Put | | 612.00000 | 669,000 | 25.22 | 0.00 | 0 | 190.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.80 | Call | | 251.00000 | 221,000 | 26.60 | 0.00 | 0 | 3.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.80 | Put | | 836.00000 | 901,000 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 997.00000 | 1,066,000 | 27.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 212.00000 | 186,000 | 27.51 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.60 | Call | | 298.00000 | 264,000 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.60 | Put | | 683.00000 | 744,000 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.65 | Call | | 286.00000 | 252,000 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.65 | Put | | 721.00000 | 782,000 | 25.91 | 0.00 | 0 | 176.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.21790 | 8.31480 | | | 11,283,176.70 | 1,373 | 22,732.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Call | | 1,185.00000 | 1,100,000 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Put | | 120.00000 | 132,000 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Call | | 1,146.00000 | 1,062,000 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Put | | 131.00000 | 144,000 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Call | | 1,225.00000 | 1,139,000 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Put | | 110.00000 | 121,000 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.10 | Call | | 670.00000 | 617,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.10 | Put | | 455.00000 | 499,000 | 23.17 | 0.00 | 0 | 132.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.75 | Put | | 45.00000 | 49,000 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.75 | Call | | 1,610.00000 | 1,517,000 | 20.24 | 0.00 | 0 | 4,850.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.50 | Call | | 521.00000 | 476,000 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.50 | Put | | 706.00000 | 758,000 | 24.66 | 0.00 | 0 | 200.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.65 | Call | | 474.00000 | 432,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.65 | Put | | 809.00000 | 864,000 | 25.18 | 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 | 18/06/2012 | Foreign Exchange Future | 8.75 | Call | | 445.00000 | 406,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.75 | Put | | 880.00000 | 938,000 | 25.53 | 0.00 | 0 | 132.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.31090 | 8.41110 | | 23.63 | 1,662,180.00 | 200 | 1,125.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Call | | 1,362.00000 | 1,277,000 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Put | | 151.00000 | 166,000 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Call | | 1,325.00000 | 1,240,000 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Put | | 164.00000 | 179,000 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | 1,400.00000 | 1,314,000 | 20.02 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | 139.00000 | 153,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | 177.00000 | 194,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | 1,288.00000 | 1,205,000 | 20.23 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | 1,197.00000 | 1,257,000 | 25.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | 508.00000 | 468,000 | 25.96 | 0.00 | 0 | 360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | 925.00000 | 861,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | 414.00000 | 450,000 | 22.04 | 0.00 | 0 | 360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | 650.00000 | 600,000 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | 839.00000 | 889,000 | 24.51 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | 1,274.00000 | 1,335,000 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | 485.00000 | 446,000 | 26.24 | 0.00 | 0 | 5,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | 977.00000 | 1,031,000 | 25.09 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | 588.00000 | 542,000 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.39950 | 8.50200 | | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Call | | 1,180.00000 | 1,107,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Put | | 378.00000 | 408,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Call | | 1,154.00000 | 1,083,000 | 21.75 | 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 | 14/12/2012 | Foreign Exchange Future | 7.75 | Put | | 402.00000 | 434,000 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Call | | 1,206.00000 | 1,133,000 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Put | | 354.00000 | 384,000 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | 534.00000 | 571,000 | 22.68 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | 1,036.00000 | 970,000 | 22.68 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | 1,250.00000 | 1,307,000 | 25.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | 652.00000 | 606,000 | 25.81 | 0.00 | 0 | 540.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.48080 | 8.58240 | | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.95 | Call | | 1,194.00000 | 1,130,000 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.95 | Put | | 562.00000 | 599,000 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | 1,172.00000 | 1,110,000 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | 590.00000 | 629,000 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.90 | Call | | 1,216.00000 | 1,151,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.90 | Put | | 534.00000 | 570,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | 1,301.00000 | 1,354,000 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | 783.00000 | 735,000 | 25.55 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | 1,131.00000 | 1,070,000 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | 649.00000 | 689,000 | 23.12 | 0.00 | 0 | 180.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.23440 | 9.32660 | | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Call | | 1,914.00000 | 1,864,000 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Put | | 1,087.00000 | 1,130,000 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Call | | 1,895.00000 | 1,844,000 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Put | | 1,118.00000 | 1,160,000 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Call | | 1,933.00000 | 1,883,000 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Put | | 1,056.00000 | 1,099,000 | 23.92 | 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 | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | 781.00000 | 817,000 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | 2,108.00000 | 2,051,000 | 22.66 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 10.32490 | 10.41710 | | 26.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 2,604.00000 | 2,541,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,387.00000 | 1,416,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 2,587.00000 | 2,524,000 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,420.00000 | 1,449,000 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 2,622.00000 | 2,559,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,355.00000 | 1,384,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | | | 8.01580 | 8.10960 | | | 22.28 | 0.00 | 0 | 200.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.00 | Call | | | 111,070.00000 | 101,695,000 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.00 | Put | | | 110.00000 | 115,000 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.05 | Call | | | 106,091.00000 | 96,724,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.05 | Put | | | 131.00000 | 144,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 6.95 | Call | | | 116,052.00000 | 106,672,000 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 6.95 | Put | | | 92.00000 | 92,000 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | | | 8.11970 | 8.21530 | | | 23.40 | 0.00 | 0 | 627.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | | 78,690.00000 | 71,131,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | | 12,160.00000 | 14,161,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | | 75,165.00000 | 67,800,000 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | | 13,635.00000 | 15,830,000 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | | 82,324.00000 | 74,577,000 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | | 10,794.00000 | 12,607,000 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 8.20 | Put | | | 41,478.00000 | 46,351,000 | 23.86 | 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 | 19/03/2012 | Foreign Exchange Future | 8.20 | Call | | 43,008.00000 | 38,321,000 | 23.86 | | 0.00 | 0 | 80.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | | | 12.56170 | 12.74880 | | 15.99 | 14,420,831.60 | | 1,148 | 13,576.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 1,106.00000 | 920,000 | 19.72 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 7.00000 | 8,000 | 19.72 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 1,057.00000 | 871,000 | 19.25 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 8.00000 | 9,000 | 19.25 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 1,155.00000 | 969,000 | 20.18 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 6.00000 | 7,000 | 20.18 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 12.20 | Call | | 580.00000 | 415,000 | 16.73 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 12.20 | Put | | 31.00000 | 53,000 | 16.73 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.30 | Call | | 1,451.00000 | 1,265,000 | 22.99 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.30 | Put | | 2.00000 | 3,000 | 22.99 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 861.00000 | 677,000 | 17.38 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 12.00000 | 15,000 | 17.38 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.75 | Call | | 1,008.00000 | 822,000 | 18.78 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 11.75 | Put | | 9.00000 | 10,000 | 18.78 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 10.50 | Call | | 2,249.00000 | 2,062,000 | 23.78 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 10.50 | Put | | 0.00000 | 0,000 | 23.78 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 10.70 | Call | | 2,049.00000 | 1,862,000 | 23.58 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/12/2011 | Foreign Exchange Future | 10.70 | Put | | 0.00000 | 0,000 | 23.58 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | | | 12.71380 | 12.90360 | | 19.12 | 17,430,619.80 | | 1,371 | 2,510.00 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | 11.45 | Call | | 1,517.00000 | 1,330,000 | 16.59 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | 11.45 | Put | | 63.00000 | 66,000 | 16.59 | | 0.00 | 0 | 0.00 |
| £ / R | On 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 1,470.00000 | 1,288,000 | 16.67 | | 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 | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 66.00000 | 74,000 | 16.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.40 | Call | | 1,564.00000 | 1,376,000 | 16.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.40 | Put | | 60.00000 | 62,000 | 16.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.55 | Call | | 1,424.00000 | 1,247,000 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.55 | Put | | 70.00000 | 83,000 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.90 | Call | | 1,138.00000 | 979,000 | 17.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.90 | Put | | 134.00000 | 165,000 | 17.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Call | | 1,943.00000 | 1,755,000 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Put | | 39.00000 | 41,000 | 18.59 | 0.00 | 0 | 768.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Call | | 1,215.00000 | 1,051,000 | 17.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Put | | 111.00000 | 137,000 | 17.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Call | | 863.00000 | 727,000 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Put | | 259.00000 | 313,000 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Call | | 1,611.00000 | 1,423,000 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Put | | 57.00000 | 59,000 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 2,039.00000 | 1,851,000 | 19.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Put | | 35.00000 | 37,000 | 19.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Call | | 1,295.00000 | 1,127,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Put | | 91.00000 | 113,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 1,848.00000 | 1,659,000 | 18.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 44.00000 | 45,000 | 18.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.00 | Call | | 1,065.00000 | 909,000 | 17.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.00 | Put | | 161.00000 | 195,000 | 17.48 | 0.00 | 0 | 768.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 12.85560 | 13.04730 | | 21.03 | 128,556.00 | 10 | 2,853.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.85 | Call | | 1,453.00000 | 1,308,000 | 19.05 | 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 | 18/06/2012 | Foreign Exchange Future | 11.85 | Put | | 256.00000 | 302,000 | 19.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Call | | 1,419.00000 | 1,276,000 | 19.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Put | | 272.00000 | 320,000 | 19.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Call | | 1,488.00000 | 1,341,000 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Put | | 241.00000 | 285,000 | 18.98 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.10290 | 0.10440 | | 19.01 | 0.00 | 0 | 5,998.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.08 | Call | | 2,440.00000 | 2,290,000 | 31.11 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.08 | Put | | 0.00000 | 0,000 | 31.11 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.09 | Call | | 1,441.00000 | 1,292,000 | 26.34 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.09 | Put | | 1.00000 | 2,000 | 26.34 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.07 | Call | | 3,440.00000 | 3,290,000 | 25.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.07 | Put | | 0.00000 | 0,000 | 25.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10450 | 0.10600 | | 25.78 | 627.00 | 6 | 25.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.09 | Call | | 1,640.00000 | 1,499,000 | 20.94 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.09 | Put | | 40.00000 | 49,000 | 20.94 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.10 | Call | | 859.00000 | 756,000 | 22.53 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.10 | Put | | 259.00000 | 306,000 | 22.53 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.08 | Call | | 2,607.00000 | 2,458,000 | 23.47 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.08 | Put | | 7.00000 | 8,000 | 23.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.80070 | 10.93610 | | 16.26 | 10,800.70 | 1 | 21,104.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 1,138.00000 | 1,003,000 | 20.58 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 2.00000 | 2,000 | 20.58 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 1,088.00000 | 953,000 | 20.05 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 2.00000 | 2,000 | 20.05 | 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 | 9.75 | Call | | 1,188.00000 | 1,053,000 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 2.00000 | 2,000 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.00 | Call | | 940.00000 | 805,000 | 18.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.00 | Put | | 4.00000 | 4,000 | 18.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.55 | Call | | 1,387.00000 | 1,251,000 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.55 | Put | | 1.00000 | 0,000 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.30 | Call | | 1,636.00000 | 1,501,000 | 23.18 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 23.18 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.40 | Call | | 1,536.00000 | 1,401,000 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Call | | 12.00000 | 6,000 | 20.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Put | | 826.00000 | 955,000 | 20.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.95 | Call | | 989.00000 | 854,000 | 19.01 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.95 | Put | | 3.00000 | 3,000 | 19.01 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 20.00000 | 10,000 | 19.96 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 684.00000 | 809,000 | 19.96 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.50 | Call | | 1,437.00000 | 1,301,000 | 22.41 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.50 | Put | | 1.00000 | 0,000 | 22.41 | 0.00 | 0 | 8,220.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.00 | Call | | 134.00000 | 81,000 | 17.16 | 324,000.00 | 4,000 | 8,220.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.00 | Put | | 198.00000 | 280,000 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.25 | Call | | 694.00000 | 561,000 | 15.87 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.25 | Put | | 8.00000 | 10,000 | 15.87 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 17.00000 | 8,000 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 731.00000 | 857,000 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.35 | Call | | 597.00000 | 470,000 | 15.94 | 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 | 10.35 | Put | | 11.00000 | 19,000 | 15.94 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.05 | Call | | 890.00000 | 756,000 | 17.96 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.05 | Put | | 4.00000 | 5,000 | 17.96 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.60 | Call | | 1,337.00000 | 1,202,000 | 22.02 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.60 | Put | | 1.00000 | 1,000 | 22.02 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.20 | Call | | 73.00000 | 41,000 | 18.06 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.20 | Put | | 337.00000 | 440,000 | 18.06 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.15 | Call | | 792.00000 | 658,000 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.15 | Put | | 6.00000 | 7,000 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.10 | Call | | 841.00000 | 707,000 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.10 | Put | | 5.00000 | 6,000 | 17.44 | 0.00 | 0 | 2,740.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.30 | Put | | 9.00000 | 13,000 | 15.90 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.30 | Call | | 645.00000 | 514,000 | 15.90 | 0.00 | 0 | 2,740.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Call | | 154.00000 | 95,000 | 16.93 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Put | | 168.00000 | 244,000 | 16.93 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 971.00000 | 1,102,000 | 21.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 7.00000 | 3,000 | 21.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.40 | Put | | 0.00000 | 619,000 | 18.98 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 20,000 | 18.98 | 228,000.00 | 11,400 | 11,400.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 344,000 | 16.04 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Put | | 0.00000 | 43,000 | 16.04 | 245,100.00 | 5,700 | 5,700.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.94940 | 11.08600 | | 18.96 | 26,322,357.60 | 2,404 | 17,784.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Call | | 1,085.00000 | 969,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Put | | 99.00000 | 120,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Call | | 1,045.00000 | 930,000 | 18.06 | 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 | 19/03/2012 | Foreign Exchange Future | 10.15 | Put | | 109.00000 | 131,000 | 18.06 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Call | | 1,126.00000 | 1,009,000 | 18.10 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Put | | 90.00000 | 110,000 | 18.10 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Call | | 2,051.00000 | 1,918,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Put | | 15.00000 | 19,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Call | | 966.00000 | 855,000 | 18.02 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Put | | 130.00000 | 156,000 | 18.02 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Call | | 1,345.00000 | 1,218,000 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Put | | 59.00000 | 69,000 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 2,100.00000 | 1,966,000 | 20.26 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 14.00000 | 17,000 | 20.26 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Call | | 1,255.00000 | 1,132,000 | 18.16 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Put | | 69.00000 | 83,000 | 18.16 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Call | | 718.00000 | 625,000 | 18.33 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Put | | 232.00000 | 276,000 | 18.33 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.75 | Call | | 630.00000 | 545,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.75 | Put | | 294.00000 | 346,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.30 | Call | | 928.00000 | 818,000 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.30 | Put | | 142.00000 | 169,000 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 460.00000 | 392,000 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 474.00000 | 543,000 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 323.00000 | 271,000 | 20.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 737.00000 | 822,000 | 20.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 552.00000 | 472,000 | 18.87 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Put | | 366.00000 | 423,000 | 18.87 | 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 | 19/03/2012 | Foreign Exchange Future | 11.75 | Call | | 260.00000 | 217,000 | 21.24 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.75 | Put | | 924.00000 | 1,018,000 | 21.24 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.95 | Call | | 528.00000 | 450,000 | 18.96 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.95 | Put | | 392.00000 | 451,000 | 18.96 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.55 | Call | | 1,574.00000 | 1,444,000 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.55 | Put | | 38.00000 | 45,000 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.30 | Call | | 385.00000 | 325,000 | 19.92 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.30 | Put | | 599.00000 | 676,000 | 19.92 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.08700 | 11.22530 | | 19.94 | 0.00 | 0 | 13,749.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.40 | Call | | 1,100.00000 | 997,000 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.40 | Put | | 275.00000 | 310,000 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.45 | Call | | 1,067.00000 | 965,000 | 18.72 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.45 | Put | | 292.00000 | 328,000 | 18.72 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.35 | Call | | 1,134.00000 | 1,029,000 | 18.66 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.35 | Put | | 259.00000 | 292,000 | 18.66 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.21830 | 11.35950 | | 20.49 | 0.00 | 0 | 200.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.73 | Call | | 1,143.00000 | 1,013,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.73 | Put | | 509.00000 | 520,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.78 | Call | | 1,113.00000 | 984,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.78 | Put | | 529.00000 | 541,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.68 | Call | | 1,173.00000 | 1,042,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.68 | Put | | 489.00000 | 499,000 | 19.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 02/02/2012 | Index Future | | | 416.28900 | 412.80400 | | | 0.00 | 0 | 16.00 |
| AL7T | On | 03/05/2012 | Index Future | | | 422.35000 | 418.82600 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| ALBI | On | 02/02/2012 | Index Future | | | 378.64600 | 375.59000 | | | 0.00 | 0 | 1,042.00 |
| ALBI | On | 03/05/2012 | Index Future | | | 384.16000 | 381.06900 | | | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | | | 8.20990 | 8.29080 | | 18.80 | 492,594.00 | 60 | 9,642.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 1,641.00000 | 1,560,000 | 31.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 31.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 1,591.00000 | 1,510,000 | 30.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 30.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 1,691.00000 | 1,610,000 | 31.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 31.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 7.50 | Call | | 796.00000 | 715,000 | 23.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 7.50 | Put | | 5.00000 | 5,000 | 23.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 993.00000 | 912,000 | 25.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 2.00000 | 2,000 | 25.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | | | 8.23240 | 8.31310 | | 19.59 | 0.00 | 0 | 21,693.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 1,108.00000 | 1,033,000 | 19.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 45.00000 | 51,000 | 19.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 1,063.00000 | 988,000 | 19.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 50.00000 | 56,000 | 19.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 1,153.00000 | 1,077,000 | 20.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 40.00000 | 45,000 | 20.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 976.00000 | 902,000 | 19.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 63.00000 | 70,000 | 19.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 1,385.00000 | 1,307,000 | 20.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 22.00000 | 25,000 | 20.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 697.00000 | 631,000 | 19.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 134.00000 | 149,000 | 19.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 933.00000 | 860,000 | 19.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 70.00000 | 78,000 | 19.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 1,338.00000 | 1,260,000 | 20.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 25.00000 | 28,000 | 20.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 2,118.00000 | 2,037,000 | 23.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Put | | 5.00000 | 5,000 | 23.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.90 | Call | | 591.00000 | 530,000 | 19.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.90 | Put | | 178.00000 | 198,000 | 19.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | | | 8.26640 | 8.34800 | | 19.71 | 0.00 | 0 | 6,113.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.65 | Call | | 886.00000 | 825,000 | 19.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.65 | Put | | 188.00000 | 209,000 | 19.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.70 | Call | | 851.00000 | 791,000 | 19.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.70 | Put | | 203.00000 | 225,000 | 19.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.60 | Call | | 921.00000 | 859,000 | 19.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.60 | Put | | 173.00000 | 193,000 | 19.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | | | 8.30020 | 8.38410 | | 19.85 | 0.00 | 0 | 2,098.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.24 | Call | | 659.00000 | 613,000 | 19.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.24 | Put | | 511.00000 | 549,000 | 19.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.29 | Call | | 636.00000 | 591,000 | 19.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.29 | Put | | 538.00000 | 577,000 | 19.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.19 | Call | | 683.00000 | 636,000 | 19.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.19 | Put | | 485.00000 | 522,000 | 19.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 9.31830 | 9.36330 | | 17.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 2,444.00000 | 2,403,000 | 16.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 381.00000 | 385,000 | 16.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 2,404.00000 | 2,363,000 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 391.00000 | 395,000 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 2,485.00000 | 2,444,000 | 17.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 372.00000 | 376,000 | 17.02 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | | | 7.88920 | 7.97660 | | 13.56 | 0.00 | 0 | 10.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.25 | Call | | 728.00000 | 641,000 | 18.30 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.25 | Put | | 1.00000 | 2,000 | 18.30 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 678.00000 | 591,000 | 17.61 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 2,000 | 17.61 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.20 | Call | | 778.00000 | 691,000 | 18.99 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.20 | Put | | 1.00000 | 2,000 | 18.99 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 339.00000 | 260,000 | 14.36 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 12.00000 | 21,000 | 14.36 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.80 | Call | | 1,177.00000 | 1,089,000 | 21.69 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 21.69 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.60 | Call | | 385.00000 | 303,000 | 14.52 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.60 | Put | | 8.00000 | 14,000 | 14.52 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.85 | Call | | 1,127.00000 | 1,039,000 | 21.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.85 | Put | | 0.00000 | 0,000 | 21.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 579.00000 | 493,000 | 16.23 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 2.00000 | 4,000 | 16.23 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.90 | Call | | 1,077.00000 | 989,000 | 21.25 | 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 | 19/12/2011 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 0,000 | 21.25 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.45 | Call | | 530.00000 | 444,000 | 15.54 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.45 | Put | | 3.00000 | 5,000 | 15.54 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | | | 7.97480 | 8.06360 | | 16.77 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 605.00000 | 535,000 | 16.10 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 91.00000 | 110,000 | 16.10 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 568.00000 | 501,000 | 16.18 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 104.00000 | 126,000 | 16.18 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 644.00000 | 572,000 | 16.11 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 80.00000 | 97,000 | 16.11 | 0.00 | 0 | 0.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.13110 | 0.15860 | | | 0.00 | 0 | 12,659.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.09410 | 0.12280 | | | 0.00 | 0 | 18,519.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.16790 | 0.12600 | | | 0.00 | 0 | 12,423.00 |
| CF CANOn | 30/03/2012 | Can-Do Future | | | 0.36050 | 0.39950 | | | 0.00 | 0 | 100,000.00 |
| CF CANOn | 30/03/2012 | Can-Do Future | | | 0.13250 | 0.11100 | | | 0.00 | 0 | 100,000.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.19550 | 0.15140 | | | 0.00 | 0 | 12,346.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.11220 | 0.14520 | | | 0.00 | 0 | 18,750.00 |
| CF CANOn | 31/01/2012 | Can-Do Future | | | 0.08650 | 0.09850 | | | 0.00 | 0 | 12,500.00 |
| CF CANOn | 29/02/2012 | Can-Do Future | | | 0.07760 | 0.08530 | | | 0.00 | 0 | 12,500.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| CF CANOn | 31/01/2012 | Can-Do Future | | | 0.07930 | 0.06370 | | | 0.00 | 0 | 19,481.00 |
| CF CANOn | 29/02/2012 | Can-Do Future | | | 0.10290 | 0.08700 | | | 0.00 | 0 | 12,987.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | | | 8.75990 | 8.91200 | | 19.18 | 3,241,163.00 | 370 | 590.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.30 | Call | | 621.00000 | 470,000 | 17.04 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.30 | Put | | 9.00000 | 10,000 | 17.04 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.35 | Call | | 573.00000 | 425,000 | 17.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.35 | Put | | 11.00000 | 15,000 | 17.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.25 | Call | | 670.00000 | 518,000 | 17.75 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.25 | Put | | 8.00000 | 8,000 | 17.75 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.50 | Call | | 434.00000 | 302,000 | 17.99 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.50 | Put | | 22.00000 | 42,000 | 17.99 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.15 | Call | | 767.00000 | 616,000 | 19.16 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.15 | Put | | 5.00000 | 6,000 | 19.16 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.90 | Call | | 1,014.00000 | 862,000 | 22.67 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.90 | Put | | 2.00000 | 2,000 | 22.67 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.55 | Call | | 392.00000 | 266,000 | 18.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.55 | Put | | 30.00000 | 56,000 | 18.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.90 | Call | | 167.00000 | 96,000 | 20.50 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.90 | Put | | 155.00000 | 236,000 | 20.50 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.40 | Call | | 42.00000 | 19,000 | 24.05 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.40 | Put | | 530.00000 | 659,000 | 24.05 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.15 | Call | | 84.00000 | 45,000 | 22.71 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.15 | Put | | 322.00000 | 435,000 | 22.71 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.45 | Call | | 477.00000 | 341,000 | 17.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.45 | Put | | 15.00000 | 31,000 | 17.75 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.00 | Call | | 915.00000 | 763,000 | 21.27 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.00 | Put | | 3.00000 | 3,000 | 21.27 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.75 | Call | | 1,163.00000 | 1,011,000 | 23.14 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.75 | Put | | 1.00000 | 1,000 | 23.14 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.80 | Call | | 218.00000 | 129,000 | 19.62 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.80 | Put | | 106.00000 | 169,000 | 19.62 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 1,262.00000 | 1,110,000 | 23.45 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 23.45 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.70 | Call | | 280.00000 | 174,000 | 18.94 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.70 | Put | | 68.00000 | 114,000 | 18.94 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.95 | Call | | 146.00000 | 82,000 | 20.94 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.95 | Put | | 184.00000 | 272,000 | 20.94 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.60 | Call | | 352.00000 | 232,000 | 18.46 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.60 | Put | | 40.00000 | 72,000 | 18.46 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.45 | Call | | 36.00000 | 16,000 | 24.27 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.45 | Put | | 574.00000 | 706,000 | 24.27 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.20 | Call | | 73.00000 | 39,000 | 23.15 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.20 | Put | | 361.00000 | 479,000 | 23.15 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | | 8.89210 | 9.04590 | | 22.17 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.60 | Call | | 669.00000 | 562,000 | 21.03 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.60 | Put | | 223.00000 | 270,000 | 21.03 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.65 | Call | | 640.00000 | 536,000 | 21.22 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.65 | Put | | 244.00000 | 294,000 | 21.22 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.55 | Call | | 700.00000 | 589,000 | 20.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / R | On | 19/03/2012 | Foreign Exchange Future | 8.55 | Put | | 204.00000 | 247,000 | 20.84 | 0.00 | 0 | 0.00 |
| CRD1 | On | 02/02/2012 | Index Future | | | 167.80200 | 167.29500 | | | 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 | 02/02/2012 | GOVI | | | 379.78100 | 376.87600 | | | 0.00 | 0 | 156.00 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Call | | 78,760.00000 | 107,810,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | Call | | 78,660.00000 | 107,710,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Call | | 78,860.00000 | 107,910,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | | | 385.31100 | 382.37400 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Call | | 3,740.00000 | 33,110,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Call | | 3,640.00000 | 33,010,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Call | | 3,840.00000 | 33,210,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | 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 | 02/02/2012 | Index Future | | | 165.89700 | 165.60000 | | | 0.00 | 0 | 505.00 |
| IGOV | On | 03/05/2012 | Index Future | | | 168.31300 | 168.01600 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 02/02/2012 | Index Future | | | 447.08300 | 447.08300 | | | 0.00 | 0 | 88.00 |
| 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 | 21/12/2011 | Jibar Tradeable Future | | | 5.57000 | 5.57000 | | | 0.00 | 0 | 5,541.00 |
| JIBAR F | On | 18/01/2012 | Jibar Tradeable Future | | | 5.53000 | 5.55000 | | | 0.00 | 0 | 101.00 |
| JIBAR F | On | 15/02/2012 | Jibar Tradeable Future | | | 5.50000 | 5.52000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 20/03/2012 | Jibar Tradeable Future | | | 5.47000 | 5.51000 | | | 0.00 | 0 | 2,390.00 |
| JIBAR F | On | 18/04/2012 | Jibar Tradeable Future | | | 5.45000 | 5.51000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/05/2012 | Jibar Tradeable Future | | | 5.44000 | 5.51000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 20/06/2012 | Jibar Tradeable Future | | | 5.45000 | 5.52000 | | | 0.00 | 0 | 2,890.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 5.48000 | 5.58000 | | | 0.00 | 0 | 44,760.00 |
| JIBAR F | On | 19/12/2012 | Jibar Tradeable Future | | | 5.63000 | 5.75000 | | | 0.00 | 0 | 990.00 |
| JIBAR F | On | 20/03/2013 | Jibar Tradeable Future | | | 5.87000 | 5.99000 | | | 0.00 | 0 | 790.00 |
| JIBAR F | On | 19/06/2013 | Jibar Tradeable Future | | | 6.12000 | 6.26000 | | | 0.00 | 0 | 1,250.00 |
| JIBAR F | On | 18/09/2013 | Jibar Tradeable Future | | | 6.40000 | 6.54000 | | | 0.00 | 0 | 2,100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02 | On | 02/02/2012 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | | | 6.24960 | 6.31430 | | 17.44 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | 6.26 | Call | | 125.00000 | 87,000 | 17.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | 6.26 | Put | | 76.00000 | 102,000 | 17.59 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | 6.27 | Call | | 120.00000 | 83,000 | 17.68 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | 6.27 | Put | | 81.00000 | 108,000 | 17.68 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | 6.25 | Call | | 131.00000 | 92,000 | 17.49 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | | 6.25 | Put | | 72.00000 | 97,000 | 17.49 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | | | 6.30170 | 6.36580 | | 16.31 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | 6.28 | Call | | 271.00000 | 232,000 | 16.30 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | 6.28 | Put | | 189.00000 | 214,000 | 16.30 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | 6.29 | Call | | 266.00000 | 227,000 | 16.30 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | 6.29 | Put | | 194.00000 | 219,000 | 16.30 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | 6.27 | Call | | 276.00000 | 236,000 | 16.29 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | 6.27 | Put | | 184.00000 | 208,000 | 16.29 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | | | 6.34190 | 6.40670 | | 18.29 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | 6.30 | Call | | 404.00000 | 361,000 | 18.24 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | 6.30 | Put | | 297.00000 | 319,000 | 18.24 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | 6.35 | Call | | 379.00000 | 338,000 | 18.29 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | 6.35 | Put | | 322.00000 | 346,000 | 18.29 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | 6.25 | Call | | 429.00000 | 385,000 | 18.19 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | 6.25 | Put | | 272.00000 | 293,000 | 18.19 | 0.00 | 0 | 0.00 |
| OTH1 On | 02/02/2012 | Index Future | | | | 372.13700 | 368.33500 | | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | | | 1.09370 | 1.08920 | | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | 1.09 | Call | | 1.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | 1.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | 1.10 | 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 |
|------------------|------------|-------------------------|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| PULA / On | 19/12/2011 | Foreign Exchange Future | | 1.10 | Put | | 9.00000 | 9,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | 1.08 | Call | | 11.00000 | 11,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | 1.08 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | | | 1.10710 | 1.10280 | | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | 1.11 | Call | | 1.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | 1.11 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | 1.12 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | 1.12 | Put | | 9.00000 | 9,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | 1.10 | Call | | 11.00000 | 11,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/03/2012 | Foreign Exchange Future | | 1.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | | | 6.67100 | 6.82100 | | 4.15 | 31,726,885.00 | 250 | 12,966.00 |
| R157 On | 02/02/2012 | Bond Future | | 8.50 | Call | | 5,783.00000 | 6,316,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 8.50 | Put | | 2.00000 | 1,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 8.55 | Call | | 5,950.00000 | 6,482,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 8.55 | Put | | 3.00000 | 1,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 8.45 | Call | | 5,617.00000 | 6,149,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 8.45 | Put | | 3.00000 | 1,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 6.55 | Call | | 456.00000 | 650,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 6.55 | Put | | 1,423.00000 | 1,083,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 6.00 | Put | | 3,036.00000 | 2,552,000 | 3.95 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 6.00 | Call | | 75.00000 | 126,000 | 3.95 | 0.00 | 0 | 130.00 |
| R157 On | 02/02/2012 | Bond Future | | 7.05 | Call | | 1,332.00000 | 1,696,000 | 4.16 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | | 7.05 | Put | | 522.00000 | 352,000 | 4.16 | 0.00 | 0 | 130.00 |
| R157 On | 02/02/2012 | Bond Future | | 6.25 | Put | | 2,236.00000 | 1,806,000 | 4.00 | 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 | 6.25 | Call | | 187.00000 | 291,000 | 4.00 | 0.00 | 0 | 3,960.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Put | | 1,674.00000 | 1,300,000 | 4.04 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Call | | 347.00000 | 508,000 | 4.04 | 0.00 | 0 | 1,320.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Call | | 586.00000 | 815,000 | 4.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Put | | 1,195.00000 | 890,000 | 4.08 | 0.00 | 0 | 1,320.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 1,698.00000 | 2,104,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 362.00000 | 233,000 | 4.18 | 0.00 | 0 | 3,960.00 |
| R157 | On | 03/05/2012 | Bond Future | | | 6.74000 | 6.90200 | | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 4,569.00000 | 5,047,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 221.00000 | 162,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 4,707.00000 | 5,190,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 201.00000 | 148,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 4,429.00000 | 4,904,000 | 4.78 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 238.00000 | 177,000 | 4.78 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | | | 6.80000 | 6.97800 | | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Call | | 3,877.00000 | 4,286,000 | 4.96 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Put | | 806.00000 | 670,000 | 4.96 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Call | | 3,990.00000 | 4,404,000 | 4.98 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Put | | 772.00000 | 640,000 | 4.98 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Call | | 3,765.00000 | 4,170,000 | 4.95 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Put | | 842.00000 | 702,000 | 4.95 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 6.86500 | 7.06100 | | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Call | | 2,059.00000 | 2,341,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Put | | 2,230.00000 | 1,960,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Call | | 2,130.00000 | 2,418,000 | 4.74 | 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 | 01/11/2012 | Bond Future | 7.05 | Put | | 2,161.00000 | 1,897,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Call | | 1,989.00000 | 2,265,000 | 4.72 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Put | | 2,301.00000 | 2,025,000 | 4.72 | 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 | 02/02/2012 | Bond Future | | | 8.36600 | 8.50500 | | 15.43 | 0.00 | 0 | 24,833.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,761.00000 | 6,742,000 | 15.60 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,267.00000 | 939,000 | 15.60 | 0.00 | 0 | 100.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,085.00000 | 7,090,000 | 15.63 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,151.00000 | 847,000 | 15.63 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,444.00000 | 6,400,000 | 15.57 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,392.00000 | 1,039,000 | 15.57 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Put | | 8,006.00000 | 6,933,000 | 14.75 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Call | | 634.00000 | 870,000 | 14.75 | 0.00 | 0 | 6,000.00 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Put | | 18,223.00000 | 16,929,000 | 14.75 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Call | | 25.00000 | 40,000 | 14.75 | 0.00 | 0 | 6,000.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 6,016.00000 | 5,076,000 | 14.92 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,158.00000 | 1,527,000 | 14.92 | 0.00 | 0 | 100.00 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Put | | 0.00000 | 1,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Call | | 34,344.00000 | 35,653,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Call | | 106,118.00000 | 107,427,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Put | | 0.00000 | 0,000 | 16.12 | 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 | 03/05/2012 | Bond Future | | | 8.44300 | 8.58700 | | 15.74 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 6,937.00000 | 7,798,000 | 15.94 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 3,240.00000 | 2,771,000 | 15.94 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 7,212.00000 | 8,091,000 | 15.98 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,079.00000 | 2,628,000 | 15.98 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 6,665.00000 | 7,509,000 | 15.90 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 3,407.00000 | 2,920,000 | 15.90 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | | | 8.51700 | 8.66600 | | 15.59 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 6,227.00000 | 6,976,000 | 15.44 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 5,475.00000 | 4,873,000 | 15.44 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 6,461.00000 | 7,226,000 | 15.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 5,265.00000 | 4,679,000 | 15.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,997.00000 | 6,730,000 | 15.41 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 5,692.00000 | 5,074,000 | 15.41 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 8.59100 | 8.74500 | | 15.51 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Call | | 6,957.00000 | 7,695,000 | 15.37 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Put | | 6,913.00000 | 6,281,000 | 15.37 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Call | | 7,180.00000 | 7,931,000 | 15.40 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Put | | 6,696.00000 | 6,077,000 | 15.40 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Call | | 6,739.00000 | 7,463,000 | 15.34 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Put | | 7,137.00000 | 6,491,000 | 15.34 | 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 | 02/02/2012 | Bond Future | | | 219.18702 | 219.02427 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Call | | 1,024.00000 | 1,187,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Call | | 974.00000 | 1,137,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | Call | | 1,074.00000 | 1,237,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | 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 | 02/02/2012 | Bond Future | | | 245.06067 | 244.59380 | | | 0.00 | 0 | 965.00 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Call | | 7,594.00000 | 8,061,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 237.05 | Call | | 7,544.00000 | 8,011,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 237.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Call | | 7,644.00000 | 8,111,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Put | | 0.00000 | 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 | 02/02/2012 | Bond Future | | | 6.16500 | 6.31000 | | 3.53 | 0.00 | 0 | 3,124.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 5,062.00000 | 5,453,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 0.00000 | 0,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 5,189.00000 | 5,579,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 1.00000 | 0,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 4,936.00000 | 5,326,000 | 3.64 | 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 | 02/02/2012 | Bond Future | 8.20 | Put | | 1.00000 | 0,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | | | 6.19400 | 6.35300 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 3,525.00000 | 3,879,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 150.00000 | 111,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 3,630.00000 | 3,987,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 137.00000 | 101,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 3,421.00000 | 3,771,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 165.00000 | 122,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | | | 6.20600 | 6.38400 | | 3.96 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Call | | 2,985.00000 | 3,293,000 | 4.16 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Put | | 522.00000 | 430,000 | 4.16 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Call | | 3,070.00000 | 3,382,000 | 4.17 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Put | | 498.00000 | 410,000 | 4.17 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Call | | 2,900.00000 | 3,205,000 | 4.15 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Put | | 545.00000 | 450,000 | 4.15 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | | | 6.20700 | 6.40700 | | 4.09 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Call | | 1,766.00000 | 1,983,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Put | | 1,579.00000 | 1,392,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Call | | 1,821.00000 | 2,042,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Put | | 1,533.00000 | 1,350,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Call | | 1,712.00000 | 1,926,000 | 4.04 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Put | | 1,625.00000 | 1,435,000 | 4.04 | 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 | 02/02/2012 | Bond Future | | | 183.35768 | 182.76376 | | | 0.00 | 0 | 34,872.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Call | | 5,764.00000 | 6,358,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.05 | Call | | 5,714.00000 | 6,308,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | 176.95 | Call | | 5,814.00000 | 6,408,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | 176.95 | 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 | 02/02/2012 | Bond Future | | | 7.25200 | 7.39800 | | 7.06 | 0.00 | 0 | 1,867.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 6,066.00000 | 6,728,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 36.00000 | 20,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 6,275.00000 | 6,939,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 31.00000 | 16,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 5,858.00000 | 6,517,000 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 43.00000 | 24,000 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Put | | 2,544.00000 | 2,052,000 | 6.79 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Call | | 445.00000 | 632,000 | 6.79 | 0.00 | 0 | 2,640.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 1,741.00000 | 1,345,000 | 6.87 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 820.00000 | 1,102,000 | 6.87 | 0.00 | 0 | 880.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 1,123.00000 | 1,466,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 1,345.00000 | 1,010,000 | 6.93 | 0.00 | 0 | 880.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 2,890.00000 | 3,442,000 | 7.12 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 374.00000 | 248,000 | 7.12 | 0.00 | 0 | 2,640.00 |
| R203 | On | 03/05/2012 | Bond Future | | | 7.32900 | 7.48400 | | 7.46 | 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 | 03/05/2012 | Bond Future | 8.75 | Call | | 5,840.00000 | 6,437,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 408.00000 | 314,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 6,016.00000 | 6,619,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 376.00000 | 289,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,662.00000 | 6,253,000 | 7.91 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 437.00000 | 338,000 | 7.91 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | | | 7.40100 | 7.56500 | | 7.52 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 5,060.00000 | 5,577,000 | 7.90 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,183.00000 | 1,001,000 | 7.90 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 5,212.00000 | 5,734,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,133.00000 | 955,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,911.00000 | 5,421,000 | 7.88 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,237.00000 | 1,047,000 | 7.88 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | | | 7.47800 | 7.65200 | | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Call | | 3,090.00000 | 3,479,000 | 7.30 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Put | | 2,694.00000 | 2,374,000 | 7.30 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Call | | 3,199.00000 | 3,596,000 | 7.31 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Put | | 2,601.00000 | 2,290,000 | 7.31 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Call | | 2,982.00000 | 3,363,000 | 7.28 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Put | | 2,788.00000 | 2,460,000 | 7.28 | 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 | 02/02/2012 | Bond Future | | | 7.54000 | 7.69100 | | 9.14 | 0.00 | 0 | 2,908.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 6,742.00000 | 7,518,000 | 9.54 | 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 | 02/02/2012 | Bond Future | 9.00 | Put | | 73.00000 | 42,000 | 9.54 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,975.00000 | 7,755,000 | 9.54 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 62.00000 | 35,000 | 9.54 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 6,509.00000 | 7,281,000 | 9.52 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 84.00000 | 50,000 | 9.52 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | | | 7.62000 | 7.77800 | | 9.29 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,673.00000 | 6,322,000 | 9.69 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 830.00000 | 663,000 | 9.69 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,864.00000 | 6,521,000 | 9.72 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 780.00000 | 621,000 | 9.72 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,484.00000 | 6,124,000 | 9.66 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 883.00000 | 707,000 | 9.66 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | | | 7.69700 | 7.86300 | | 9.23 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,867.00000 | 5,432,000 | 9.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,768.00000 | 1,506,000 | 9.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 5,031.00000 | 5,605,000 | 9.42 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,694.00000 | 1,440,000 | 9.42 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,706.00000 | 5,261,000 | 9.36 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,846.00000 | 1,573,000 | 9.36 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 7.77400 | 7.94900 | | 9.14 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Call | | 3,694.00000 | 4,149,000 | 9.05 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Put | | 3,450.00000 | 3,064,000 | 9.05 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Call | | 3,820.00000 | 4,284,000 | 9.07 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Put | | 3,338.00000 | 2,961,000 | 9.07 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Call | | 3,571.00000 | 4,016,000 | 9.03 | 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 | 01/11/2012 | Bond Future | 7.95 | Put | | 3,566.00000 | 3,170,000 | 9.03 | 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 | 02/02/2012 | Bond Future | | | 5.91700 | 6.07100 | | 2.28 | 0.00 | 0 | 300.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 3,457.00000 | 3,740,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 3,545.00000 | 3,828,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 3,370.00000 | 3,652,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | | | 5.92500 | 6.10100 | | 2.51 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 2,301.00000 | 2,558,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 87.00000 | 61,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 2,371.00000 | 2,630,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 79.00000 | 55,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 2,232.00000 | 2,487,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 96.00000 | 68,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | | | 5.89800 | 6.10800 | | 2.70 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Call | | 1,911.00000 | 2,132,000 | 2.82 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Put | | 357.00000 | 289,000 | 2.82 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Call | | 1,963.00000 | 2,186,000 | 2.83 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Put | | 342.00000 | 276,000 | 2.83 | 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 | 02/08/2012 | Bond Future | 7.20 | Call | | 1,859.00000 | 2,078,000 | 2.81 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Put | | 373.00000 | 302,000 | 2.81 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 5.82500 | 6.07900 | | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Call | | 1,034.00000 | 1,182,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Put | | 1,125.00000 | 981,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Call | | 1,063.00000 | 1,214,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Put | | 1,096.00000 | 955,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Call | | 1,004.00000 | 1,150,000 | 2.70 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Put | | 1,152.00000 | 1,006,000 | 2.70 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | | | 7.77500 | 7.92000 | | 9.27 | 390,509,679.60 | 4,010 | 34,723.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,977.00000 | 6,764,000 | 9.63 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 93.00000 | 53,000 | 9.63 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,225.00000 | 7,017,000 | 9.65 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 79.00000 | 45,000 | 9.65 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,731.00000 | 6,512,000 | 9.61 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 109.00000 | 64,000 | 9.61 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 3,651.00000 | 2,996,000 | 8.83 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 351.00000 | 522,000 | 8.83 | 0.00 | 0 | 1,920.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Put | | 2,351.00000 | 1,831,000 | 8.98 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Call | | 805.00000 | 1,112,000 | 8.98 | 0.00 | 0 | 640.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Call | | 1,265.00000 | 1,675,000 | 9.08 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Put | | 1,663.00000 | 1,247,000 | 9.08 | 0.00 | 0 | 640.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 3,612.00000 | 4,300,000 | 9.39 | 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 | 8.50 | Put | | 394.00000 | 256,000 | 9.39 | 0.00 | 0 | 1,920.00 |
| R207 | On | 03/05/2012 | Bond Future | | | 7.85700 | 8.00800 | | 10.86 | 5,928,054.60 | 60 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,202.00000 | 5,821,000 | 11.14 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,222.00000 | 1,005,000 | 11.14 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,394.00000 | 6,022,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,154.00000 | 945,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,014.00000 | 5,622,000 | 11.11 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,296.00000 | 1,068,000 | 11.11 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | | | 7.93600 | 8.09400 | | 10.74 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,405.00000 | 5,984,000 | 11.13 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 1,976.00000 | 1,706,000 | 11.13 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,581.00000 | 6,168,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 1,897.00000 | 1,635,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,232.00000 | 5,802,000 | 11.09 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,059.00000 | 1,780,000 | 11.09 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 8.01200 | 8.17700 | | 10.64 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 4,107.00000 | 4,577,000 | 10.54 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 3,729.00000 | 3,338,000 | 10.54 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 4,243.00000 | 4,722,000 | 10.56 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 3,607.00000 | 3,225,000 | 10.56 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,972.00000 | 4,434,000 | 10.52 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 3,853.00000 | 3,453,000 | 10.52 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207/R:On | 15/01/2020 | Price Contribution | | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 7.82000 | 7.96500 | | 9.59 | 0.00 | 0 | 14,264.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 6,130.00000 | 6,978,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 91.00000 | 51,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,394.00000 | 7,248,000 | 10.03 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 77.00000 | 42,000 | 10.03 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,866.00000 | 6,708,000 | 9.97 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 107.00000 | 61,000 | 9.97 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Put | | 3,589.00000 | 2,896,000 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Call | | 384.00000 | 580,000 | 9.15 | 0.00 | 0 | 2,880.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Put | | 2,427.00000 | 1,866,000 | 9.29 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Call | | 795.00000 | 1,123,000 | 9.29 | 0.00 | 0 | 960.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Call | | 1,287.00000 | 1,730,000 | 9.40 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Put | | 1,684.00000 | 1,239,000 | 9.40 | 0.00 | 0 | 960.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 3,839.00000 | 4,592,000 | 9.76 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 362.00000 | 227,000 | 9.76 | 0.00 | 0 | 2,880.00 |
| R208 | On | 03/05/2012 | Bond Future | | | 7.89300 | 8.04300 | | 12.03 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 6,428.00000 | 7,141,000 | 12.50 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 956.00000 | 772,000 | 12.50 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,643.00000 | 7,366,000 | 12.53 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 896.00000 | 722,000 | 12.53 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 6,214.00000 | 6,918,000 | 12.47 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,017.00000 | 824,000 | 12.47 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | | | 7.96300 | 8.11900 | | 11.89 | 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 | 02/08/2012 | Bond Future | 8.75 | Call | | 5,774.00000 | 6,390,000 | 12.35 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,204.00000 | 1,910,000 | 12.35 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,961.00000 | 6,587,000 | 12.40 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,116.00000 | 1,831,000 | 12.40 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,588.00000 | 6,195,000 | 12.30 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,295.00000 | 1,991,000 | 12.30 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 8.03400 | 8.19600 | | 11.82 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 4,266.00000 | 4,769,000 | 11.70 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 3,961.00000 | 3,542,000 | 11.70 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 4,414.00000 | 4,926,000 | 11.72 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 3,828.00000 | 3,418,000 | 11.72 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 4,122.00000 | 4,615,000 | 11.68 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,099.00000 | 3,670,000 | 11.68 | 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 | 02/02/2012 | Bond Future | | | 8.73400 | 8.87200 | | 20.63 | 0.00 | 0 | 2,599.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,115.00000 | 3,759,000 | 20.63 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,127.00000 | 1,681,000 | 20.63 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,332.00000 | 4,001,000 | 20.68 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,963.00000 | 1,542,000 | 20.68 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,905.00000 | 3,525,000 | 20.59 | 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 | 02/02/2012 | Bond Future | 8.95 | Put | | 2,300.00000 | 1,830,000 | 20.59 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | | | 8.80000 | 8.94200 | | 21.05 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 4,223.00000 | 4,837,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 3,778.00000 | 3,286,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 4,420.00000 | 5,050,000 | 20.89 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,596.00000 | 3,119,000 | 20.89 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 4,030.00000 | 4,627,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 3,968.00000 | 3,459,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | | | 8.86400 | 9.01000 | | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 6,014.00000 | 6,685,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,225.00000 | 3,772,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 6,223.00000 | 6,907,000 | 20.92 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,070.00000 | 3,630,000 | 20.92 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,815.00000 | 6,474,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,393.00000 | 3,928,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | | | 8.92800 | 9.07800 | | 20.74 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,498.00000 | 6,104,000 | 20.56 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,087.00000 | 5,553,000 | 20.56 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,679.00000 | 6,296,000 | 20.60 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 5,890.00000 | 5,366,000 | 20.60 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,320.00000 | 5,914,000 | 20.52 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,291.00000 | 5,745,000 | 20.52 | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 02/02/2012 | Bond Future | | | 137.92429 | 137.91764 | | | 0.00 | 0 | 755.00 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Call | | 6,918.00000 | 6,924,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 131.05 | Call | | 6,868.00000 | 6,874,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 131.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Call | | 6,968.00000 | 6,974,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | | | 115.48306 | 115.48154 | | | 0.00 | 0 | 480.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Call | | 4,982.00000 | 4,983,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | Call | | 4,932.00000 | 4,933,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Call | | 5,032.00000 | 5,033,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | | | 112.20619 | 111.90215 | | | 0.00 | 0 | 2,677.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Call | | 3,402.00000 | 3,706,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Call | | 3,352.00000 | 3,656,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Call | | 3,452.00000 | 3,756,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | | | 8.74600 | 8.89000 | | 18.66 | 0.00 | 0 | 487.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,096.00000 | 3,767,000 | 18.66 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,233.00000 | 1,753,000 | 18.66 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,314.00000 | 4,011,000 | 18.70 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,063.00000 | 1,609,000 | 18.70 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,885.00000 | 3,530,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,412.00000 | 1,907,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | | | 8.81800 | 8.96600 | | 19.04 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 5,245.00000 | 5,966,000 | 19.04 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 3,075.00000 | 2,630,000 | 19.04 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 5,465.00000 | 6,203,000 | 19.08 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 2,922.00000 | 2,494,000 | 19.08 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 5,029.00000 | 5,734,000 | 19.00 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 3,235.00000 | 2,774,000 | 19.00 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | | | 8.88700 | 9.03900 | | 18.85 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 6,011.00000 | 6,705,000 | 18.85 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,413.00000 | 3,927,000 | 18.85 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 6,224.00000 | 6,932,000 | 18.92 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,255.00000 | 3,782,000 | 18.92 | 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 | 02/08/2012 | Bond Future | 9.20 | Call | | 5,810.00000 | 6,491,000 | 18.82 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,587.00000 | 4,087,000 | 18.82 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | | | 8.95900 | 9.11500 | | 18.75 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,473.00000 | 6,095,000 | 18.59 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,351.00000 | 5,779,000 | 18.59 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,654.00000 | 6,288,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 6,149.00000 | 5,588,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,294.00000 | 5,904,000 | 18.56 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,558.00000 | 5,974,000 | 18.56 | 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 | 19/12/2011 | Foreign Exchange Future | | | 15,979.63000 | 16,177.32000 | | | 0.00 | 0 | 0.00 |
| TRT1 | On | 02/02/2012 | Index Future | | | 368.90200 | 367.21500 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | | | 1.26010 | 1.27330 | | 22.32 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.10 | Call | | 1,735.00000 | 1,603,000 | 26.72 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.10 | Put | | 2.00000 | 2,000 | 26.72 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.15 | Call | | 1,242.00000 | 1,110,000 | 23.87 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.15 | Put | | 9.00000 | 9,000 | 23.87 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.05 | Call | | 2,234.00000 | 2,101,000 | 29.57 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.05 | Put | | 1.00000 | 0,000 | 29.57 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | | | 1.27630 | 1.29020 | | 23.19 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | 1.20 | Call | | 1,165.00000 | 1,056,000 | 22.31 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | 1.20 | Put | | 263.00000 | 293,000 | 22.31 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | 1.25 | Call | | 860.00000 | 775,000 | 23.19 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | 1.25 | Put | | 458.00000 | 512,000 | 23.19 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | 1.15 | Call | | 1,535.00000 | 1,413,000 | 21.83 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/03/2012 Foreign Exchange Future | 1.15 | Put | | 133.00000 | 150,000 | 21.83 | 0.00 | 0 | 0.00 |

Total for Derivatives : **699,559,465.10** **83,700** **1,351,622.00**

i-Bonds

| | | | | | | | | | |
|--|--|--|-----------|-----------|--|--|----------------|-----------|--------------|
| 1BG4A ₁ On 21/03/2012 Spot Bond | | | 5.93000 | 5.93000 | | | 0.00 | 0 | 0.00 |
| 1BG4A ₂ 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 |
| 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 | | | 240,000,000.00 | 2,400,000 | 2,400,000.00 |
| AA384L _{On} 09/12/2011 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| AA385L | On | 21/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA386L | On | 22/12/2011 | 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 | | | 25,700,000,000.00 | 257,000 | 5,000,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,200,000.00 |
| 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 |
| AB308L | On | 15/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB309L | On | 03/01/2012 | 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 |
| 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 | 120,000.00 |
| ABCPI3 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| 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 |
| ABL10A | On | 15/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |
| 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 |
| ABL13 | On | 11/10/2016 | | | 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 |
| ABL8A | On | 19/09/2013 | | | 100.00000 | 100.00000 | | 140,000,000,000.00 | | 1,400,000 | 2,092,000.00 |
| ABL8B | On | 19/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL9 | On | 19/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC04 | On | 15/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC05 | On | 07/05/2012 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| 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 |
| ABLI04 | On | 11/10/2016 | Spot Bond | | | 8.00000 | 8.00000 | | | 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 | | | 60,000,000.00 | 600,000 | 600,000.00 |
| ABLS2E | On | 13/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On | 31/03/2018 | Spot Bond | | | 9.58000 | 9.58000 | | | 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| 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 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0.00 |
| ABN36 | On | 06/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN40 | On | 29/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN41 | On | 01/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN42 | On | 16/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 10,900,000,000.00 | 109,000 | 7,281,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 6,500,000,000.00 | 65,000 | 7,689,000.00 |
| ABS6 | On | 01/06/2020 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 130,000,000,000.00 | 1,300,000 | 1,300,000.00 |
| 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 |
| ABS11 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 4.00000 | | | 0.00 | 0 | 0.00 |
| ABS12 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| ACL001 | On | 31/07/2013 | 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 |
| 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 |
| ACL026 | On | 08/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL027 | On | 20/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL028 | On | 15/09/2015 | Spot Bond | | | 13.50000 | 13.50000 | | | 0.00 | 0 | 0.00 |
| ACL029 | On | 20/08/2015 | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL033On | 20/08/2015 | 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 |
| ACL038On | 16/07/2012 | 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 |
| ACL047On | 22/10/2018 | 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 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL108On | 28/12/2011 | 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 |
| ACL114On | 20/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL115On | 31/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL116On | 31/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL117On | 15/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL118On | 26/01/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL119On | 10/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL120On | 26/01/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL121On | 01/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL122On | 20/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL123On | 27/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL124On | 09/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL125On | 20/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL126On | 20/09/2016 | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL127On | 20/09/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL128On | 20/09/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL129On | 20/09/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL130On | 18/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL131On | 18/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL132On | 27/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL133On | 26/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL134On | 20/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL135On | 20/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL136On | 20/09/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL137On | 02/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL138On | 20/09/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL139On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL140On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL141On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL142On | 20/12/2014 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| ACL143 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL144 | On | 20/12/2016 | | | 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 |
| AER01 | On | 18/11/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | | | 100.00000 | 100.00000 | | 8,900,000,000.00 | | 89,000 | 1,685,000.00 |
| AIR01U | On | 06/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02 | On | 30/04/2023 | | | 100.00000 | 100.00000 | | 140,000,000,000.00 | | 1,400,000 | 1,400,000.00 |
| AIR02U | On | 05/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | | | 100.00000 | 100.00000 | | 2,700,000,000.00 | | 27,000 | 12,491,000.00 |
| AIR03U | On | 26/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR04U | On | 26/10/2029 | | | 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 |
| BAW10 | On | 01/10/2016 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| BAW11 | On | 01/10/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 120,000,000,000.00 | 1,200,000 | 1,200,000.00 |
| BAW2 | On | 02/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW3 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW4 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW5 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 50,000,000,000.00 | 500,000 | 500,000.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On | 30/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA03 | On | 30/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On | 30/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On | 31/12/2015 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA06 | On | 31/12/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On | 30/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On | 30/09/2016 | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On | 30/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA18 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA19 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA20 | On | 30/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB01 | On | 31/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB02 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB03 | On | 31/12/2016 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYC1 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD1 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD2 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD3 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD4 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD5 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD6 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP1 | On | 30/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP2 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP52 | On | 23/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP53 | On | 17/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP54 | On | 07/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0202 | On | 31/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0205 | On | 28/04/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0206 | On | 02/03/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0302 | On | 18/04/2028 | | | 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 |
|----------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| BD311E _{On} | 31/03/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311E _{On} | 07/12/2023 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311F _{On} | 20/09/2014 | 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 |
| BG22A _{1On} | 21/07/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22A _{2On} | 21/07/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22A _{3On} | 21/07/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22B _{On} | 21/07/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22C _{On} | 21/07/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22D _{On} | 21/07/2016 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| BG22Yl | On | 21/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32A | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32A | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32A | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32A | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32B | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32C | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32Dl | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32Yl | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | | | 100.00000 | 100.00000 | | 160,600,000,000.00 | | 1,606,000 | 4,951,000.00 |
| BID02 | On | 14/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID03 | On | 14/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC14 | On | 26/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC15 | On | 23/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC16 | On | 17/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC17 | On | 03/02/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|------------|------------------|---------------|
| BLG1A | On | 21/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A | On | 21/11/2032 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A | On | 21/11/2032 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1B | On | 21/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1C | On | 21/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWFO | On | 15/06/2012 | | | 100.00000 | 100.00000 | | 6,000,000,000,000.00 | 60,000,000 | 15,000,000.00 | |
| BMWFO | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR04 | On | 20/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR05 | On | 01/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR06 | On | 23/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BUS01 | On | 30/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL03 | On | 18/05/2012 | | | 100.00000 | 100.00000 | | 70,000,000,000.00 | 700,000 | 700,000.00 | |
| CBL04 | On | 18/05/2012 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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 | | | 6,300,000,000.00 | 63,000 | 4,279,000.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 17,000.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 2,000,000.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 4,200,000,000.00 | 42,000 | 8,269,000.00 |
| CBL12 | On | 06/09/2018 | Spot Bond | | | 8.00000 | 8.00000 | | | 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 | | | 80,000,000,000.00 | 800,000 | 800,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 33,000,000.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CGR7 | On | 22/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CGR8 | On | 22/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CGR9 | On | 15/11/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN124 | On | 20/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN125 | On | 16/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN126 | On | 20/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN127 | On | 01/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN128 | On | 20/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN129 | On | 16/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN130 | On | 20/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN132 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN133 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN134 | On | 20/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN135 | On | 22/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN136 | On | 22/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN138 | On | 31/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN140 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN141 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN143 | On | 20/09/2013 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN145 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN147 | On | 19/04/2013 | | | 13.64000 | 13.64000 | | | 0.00 | 0 | 0.00 |
| CLN148 | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN149 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN152 | On | 20/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN153 | On | 25/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN154 | On | 20/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN155 | On | 20/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN156 | On | 20/12/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN157 | On | 20/12/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN158 | On | 19/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN159 | On | 14/02/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN161 | On | 18/08/2012 | | | 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 |
| CLN164 | On | 30/04/2014 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN165 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN166 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN167 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN168 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN169 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN170 | On | 20/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN172 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN173 | On | 25/11/2012 | | | 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 |
| CLN179 | On | 20/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN180 | On | 26/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN181 | On | 26/05/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN182 | On | 02/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN183 | On | 15/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN184 | On | 01/07/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN185 | On | 15/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN186 | On | 06/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN187 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN188 | On | 20/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN189 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN190 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN191 | On | 23/08/2016 | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0.00 |
| CLN192 | On | 24/08/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN193 | On | 29/08/2021 | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0.00 |
| CLN194 | On | 31/08/2016 | | | 8.25000 | 8.25000 | | | 0.00 | 0 | 0.00 |
| CLN195 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN196 | On | 15/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN197 | On | 15/06/2016 | | | 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 |
|------------------|---------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN198 | On 13/09/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN199 | On 13/09/2016 | Spot Bond | | | 2.40000 | 2.40000 | | | 0.00 | 0 | 0.00 |
| CLN200 | On 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN201 | On 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN202 | On 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN203 | On 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN204 | On 20/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN205 | On 24/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN206 | On 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN207 | On 21/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN208 | On 30/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN209 | On 20/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN210 | On 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN211 | On 20/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN212 | On 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN213 | On 12/10/2014 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN214 | On | 12/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN215 | On | 17/10/2016 | | | 8.52000 | 8.52000 | | | 0.00 | 0 | 0.00 |
| CLN216 | On | 11/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN217 | On | 11/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN218 | On | 20/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN219 | On | 20/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN220 | On | 11/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN221 | On | 20/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN222 | On | 20/10/2016 | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0.00 |
| CLN223 | On | 20/10/2016 | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0.00 |
| CLN224 | On | 15/06/2014 | | | 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 |
| CLN42 | On | 18/04/2028 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN44 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN70 | On | 20/12/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| 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 |
| 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 |
| 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 |
| 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 |
| 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 | | | 2,514,000,000,000.00 | 25,140,000 | 4,399,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| 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 |
| CLNF03 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF04 | On | 10/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | 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 | | | 4,300,000,000.00 | 43,000 | 2,364,000.00 |
| 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 |
| COJ10 | On | 18/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ11 | On | 29/03/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| COJ12 | On | 17/02/2012 | | | 5.86800 | 5.86800 | | | 0.00 | 0 | 0.00 |
| COJ13 | On | 18/04/2012 | | | 6.05000 | 6.05000 | | | 0.00 | 0 | 0.00 |
| CPL001 | On | 05/03/2012 | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| CPL002 | On | 29/11/2014 | | | 7.17500 | 7.17500 | | | 0.00 | 0 | 1,400,000.00 |
| DENG2 | On | 05/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 12/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 01/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD02 | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,000,000.00 |
| DV22 | On | 07/02/2020 | | | 100.00000 | 100.00000 | | | 164,600,000,000.00 | 1,646,000 | 68,005,000.00 |
| DV23 | On | 27/02/2023 | | | 100.00000 | 100.00000 | | | 8,200,000,000.00 | 82,000 | 122,964,000.00 |
| DVF12 | On | 13/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 18,128,000.00 |
| EDC01 | On | 04/04/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EGL01 | On | 31/07/2012 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| EL15 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 420,000,000,000.00 | 4,200,000 | 700,000.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 500,000,000,000.00 | 5,000,000 | 2,000,000.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ141L | On | 09/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ142L | On | 09/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ149L | On | 13/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ155L | On | 08/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ156L | On | 07/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ157L | On | 08/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ158L | On | 16/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ159L | On | 30/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ160L | On | 13/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ161L | On | 13/02/2012 | Spot Bond | | | 6.16900 | 6.16900 | | | 0.00 | 0 | 0.00 |
| EQ162L | On | 23/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ163L | On | 17/02/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|----------------|
| EQS01 | On | 18/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS02 | On | 01/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 10,900,000,000.00 | 109,000 | 55,021,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 9.25000 | | | 1,156,250,000.00 | 125,000 | 247,572,000.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 10.00000 | | | 12,230,000,000.00 | 1,223,000 | 69,638,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 7.85000 | | | 74,857,600,000.00 | 9,536,000 | 43,210,000.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 7.50000 | | | 18,570,000,000.00 | 2,476,000 | 720,047,000.00 |
| FR002L | On | 02/08/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR003L | On | 02/08/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2A3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2B3C | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2C3C | On | 15/08/2013 | Spot Bond | | | 8.37500 | 8.37500 | | | 0.00 | 0 | 0.00 |
| FR2D3L | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 15,900,000,000.00 | 159,000 | 5,000,000.00 |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB06 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 420,000,000,000.00 | 4,200,000 | 700,000.00 |
| FRBC2 | On | 21/12/2018 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBI01 | On | 30/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | | | 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 |
| FRBN0 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | 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 |

| 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 |
| 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 |
| 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 |
| FRC42 | On | 25/11/2012 | Spot Bond | | | 6.90500 | 6.90500 | | | 0.00 | 0 | 0.00 |
| FRC44 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC45 | On | 31/12/2011 | Spot Bond | | | 9.07500 | 9.07500 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | 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 |
| FRC55 | On | 11/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC59 | On | 14/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC64 | On | 12/12/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC65 | On | 12/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC66 | On | 31/01/2022 | Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC69 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC71 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC72 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC73 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC74 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC75 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC76 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC77 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC78 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC79 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC80 | On | 15/06/2016 | Spot Bond | | | 4.73000 | 4.73000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 2,000,000,000.00 | 20,000,000 | 20,000,000.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 840,000,000.00 | 8,400,000 | 2,100,000.00 |
| FRE2B1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | 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 |
| FRI15 | On | 14/03/2015 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 7,500,000.00 |
| 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 |
| FRS35 | On | 23/04/2012 | 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 |
| FRS43 | On | 07/12/2023 | 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 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS50 | On | 08/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS52 | On | 06/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS53 | On | 27/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS54 | On | 09/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS55 | On | 09/07/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS57 | On | 23/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS58 | On | 21/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS60 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS62 | On | 04/11/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 3,600,000,000.00 | 36,000 | 1,588,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000.00 |
| FRX16 | On | 21/02/2016 | Spot Bond | | | 9.00000 | 9.00000 | | | 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 |
| FTG1 | On | 05/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GFC2 | On | 27/02/2012 | 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 |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GOVEX _{On} 09/05/2047 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT11 _{On} 29/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT12 _{On} 28/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT13 _{On} 01/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2A _{On} 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2B _{On} 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2C _{On} 01/09/2012 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 |
| GRA28 _{On} 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28 _{On} 15/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 _{On} 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 _{On} 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 _{On} 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB85 _{On} 25/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 _{On} 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 _{On} 18/01/2012 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------|-------|------------------|---------------|
| GRD16 | On | 06/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 | On | 15/02/2012 | | | 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 |
| GRT02 | On | 13/05/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 715,000.00 |
| GRT03 | On | 15/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GSIZ16 | On | 23/09/2016 | | | 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 | | 140,000,000.00 | | 1,400,000 | 1,400,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| HMS1BOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| HMS1G | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY2 | On | 31/07/2020 | | | 100.00000 | 100.00000 | | | 23,800,000,000.00 | 238,000 | 26,659,000.00 |
| HWAY2 | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 98,000,000.00 |
| HWAY2 | On | 07/12/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY3 | On | 31/07/2034 | | | 100.00000 | 100.00000 | | | 5,800,000,000.00 | 58,000 | 16,581,000.00 |
| HWAY3 | On | 31/07/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBC01 | On | 16/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL01 | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL03 | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 110,000,000,000.00 | 1,100,000 | 1,100,000.00 |
| IBL05 | On | 12/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL06 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL09 | On | 08/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On | 12/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000.00 |
| IBL12 | On | 12/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL13 | On | 12/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL14 | On | 28/06/2015 | | | 100.00000 | 100.00000 | | | 6,710,000,000,000.00 | 67,100,000 | 6,100,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL26 | On | 18/08/2014 | Spot Bond | | | 1.75000 | 1.75000 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 8.27000 | 8.27000 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | 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 | 2,986,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| IN04 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| IND132 | On | 10/08/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND147 | On | 22/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND149 | On | 06/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND150 | On | 13/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND151 | On | 20/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND202 | On | 10/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND203 | On | 17/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND206 | On | 07/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND210 | On | 06/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND211 | On | 13/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND212 | On | 20/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND213 | On | 27/03/2012 | | | 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 |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND214 On | 03/04/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND215 On | 10/04/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND216 On | 17/04/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND217 On | 24/04/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND218 On | 02/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND219 On | 08/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND220 On | 15/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND221 On | 22/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND222 On | 29/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND223 On | 05/06/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING100 On | 19/05/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING101 On | 21/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING114 On | 31/12/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING115 On | 31/03/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING116 On | 31/03/2016 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING123 On | 10/01/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ING126 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING127 | On | 07/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING128 | On | 26/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING129 | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING130 | On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING30 | On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| ING97 | On | 10/03/2012 | Spot Bond | | | 8.82500 | 8.82500 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IP255U | On | 31/01/2012 | 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 | | | 134,800,000.00 | 1,348,000 | 30,439,000.00 |
| IV01 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | 1,000,000.00 |
| 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 | 500,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA131 | On | 04/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA133 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA134 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA149 | On | 08/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA201 | On | 05/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA202 | On | 12/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA203 | On | 19/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA203 | On | 19/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA204 | On | 26/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA205 | On | 02/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA209 | On | 01/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA210 | On | 08/03/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA211 | On | 15/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA212 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA213 | On | 29/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA214 | On | 05/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA215 | On | 12/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA216 | On | 19/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA217 | On | 26/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA218 | On | 03/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA219 | On | 10/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA220 | On | 17/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA221 | On | 24/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA222 | On | 31/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA223 | On | 07/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 54,000,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| KCF01 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KCF02 | On | 30/04/2013 | | | 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 |
| LBK01 | On | 25/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LEO01 | On | 29/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LGL1 | On | 12/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,700,000.00 |
| MAQ00 | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 27/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 09/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 16/04/2012 | | | 7.09500 | 7.09500 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| MBF01 | On | 15/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,500,000.00 |
| MBF02 | On | 05/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 07/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 30/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP14 | On | 10/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP16 | On | 13/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP17 | On | 23/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP18 | On | 28/01/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP19 | On | 18/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP20 | On | 17/02/2014 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|---------------|
| MBP21 | On | 11/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP22 | On | 09/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/01/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/07/2026 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSB | On | 05/10/2016 | | | 8.59000 | 8.59000 | | | 0.00 | 0 | 0.00 |
| MEFSB | On | 05/01/2019 | | | 9.34000 | 9.34000 | | | 0.00 | 0 | 0.00 |
| MEFSB | On | 05/01/2022 | | | 10.01000 | 10.01000 | | | 0.00 | 0 | 0.00 |
| MET01 | On | 15/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 74,800,000.00 |
| 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 | | 70,000,000,000.00 | | 700,000 | 16,645,000.00 |
| MTN02 | On | 13/07/2014 | | | 100.00000 | 100.00000 | | 22,000,000,000.00 | | 220,000 | 2,328,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| MTN03 On | 13/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTN04 On | 13/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | 106,900,000,000.00 | | 1,069,000 | 5,167,000.00 |
| MTN05 On | 28/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | 10,000,000,000,000.00 | | 100,000,000 | 100,000,000.00 |
| MTNC0On | 05/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A111On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A202On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A205On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A208On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A211On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A302On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A305On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A308On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A311On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A402On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A405On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 0.00 | | 0 | 0.00 |
| N4A408On | 14/08/2020 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|---------------|
| N4A411 | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A502 | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4B508 | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4C508 | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4D68L | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4E68L | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK10E | On | 21/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK11E | On | 27/10/2014 | | | 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 | | 19,100,000,000.00 | | 191,000 | 3,848,000.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 100.00000 | | 6,200,000,000.00 | | 62,000 | 6,180,000.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | 5,000,000.00 |
| NBK6B | On | 19/04/2015 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| 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 | | | 21,900,000,000.00 | 219,000 | 9,529,000.00 |
| 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 | 50,000.00 |
| 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 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 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 |
| NCLN6 | On | 13/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 30/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 27/05/2016 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------------------|------------------|---------------|
| NCLN7 | On | 30/08/2013 | | | 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 | 1,000,000.00 |
| NED12 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED12 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | 1,000,000,000,000.00 | 10,000,000,000.00 | 10,000,000 | 5,000,000.00 |
| 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 | 3,000,000.00 |
| NED8 | On | 08/02/2014 | | | 100.00000 | 100.00000 | | 13,700,000,000.00 | 137,000,000.00 | 137,000 | 3,976,000.00 |
| 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 | 1,700,000.00 |
| NEDH1 | On | 20/11/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET31 | On | 30/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET41 | On | 16/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NMP20 | On | 24/07/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2020 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NQ1A1 | On | 22/05/2016 | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2014 | | | 6.58500 | 6.58500 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2012 | | | 6.12500 | 6.12500 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1B1 | On | 22/05/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1B1 | On | 22/05/2014 | | | 6.92500 | 6.92500 | | | 0.00 | 0 | 0.00 |
| NQ1B1 | On | 22/05/2012 | | | 6.57500 | 6.57500 | | | 0.00 | 0 | 0.00 |
| NQ1B1 | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1C1 | On | 22/05/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1C1 | On | 22/05/2014 | | | 7.32500 | 7.32500 | | | 0.00 | 0 | 0.00 |
| NQ1C1 | On | 22/05/2012 | | | 7.05500 | 7.05500 | | | 0.00 | 0 | 0.00 |
| NQ1C1 | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1B | On | 22/11/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------|-------|------------------|----------------|
| NQF1B | On | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C | On | 22/11/2012 | | | 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 | 22/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1D | On | 22/05/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1D | On | 22/05/2016 | | | 8.21500 | 8.21500 | | | 0.00 | 0 | 0.00 |
| NRA01 | On | 31/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 30,000,000.00 |
| NRA01 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 110,000,000.00 |
| NRA01 | On | 30/11/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,800,000.00 |
| NRA01 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 31/10/2022 | | | 100.00000 | 100.00000 | | 8,600,000,000.00 | | 86,000 | 11,000,000.00 |
| NRA02 | On | 31/05/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 78,000,000.00 |
| NRA02 | On | 30/11/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000.00 |
| NTC07 | On | 01/03/2012 | | | 8.07500 | 8.07500 | | | 0.00 | 0 | 0.00 |
| NTC08 | On | 13/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NTC09 | On | 18/04/2013 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| NTC10 | On | 18/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NTC11 | On | 18/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NTC12 | On | 25/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1B | On | 18/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1C | On | 18/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1D | On | 18/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1E | On | 18/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OML01 | On | 27/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 22,100,000,000.00 | 221,000 | 24,895,000.00 |
| OTCA0 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA1 | On | 30/04/2017 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| OTCA1 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCB1 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PBET0 | On | 13/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| PNP03 | On | 16/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PNP03 | On | 21/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PNP04 | On | 16/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On | 15/06/2014 | 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 |
| 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 |
| PR2A9L | On | 15/06/2013 | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PR2A9EOn | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B1EOn | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B1FOn | 15/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B2EOn | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B4FOn | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B5EOn | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C1EOn | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C1FOn | 15/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C4FOn | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1EOn | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1FOn | 15/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D4FOn | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRM1AOn | 15/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1AOn | 01/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1BOn | 01/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1COn | 01/10/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------------------|----------------|-------------------|---------------|
| PRP2A | On | 04/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R009P | On | 15/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R010P | On | 21/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2013 | Spot Bond | | | | 0.00000 | | | 0.00 | 0 | 22,000,000.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 6.61000 | 6.75000 | | 121,158,190,530,410.00 | 18,329,529,581 | 13,272,046,981.00 | |
| 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 | | | 8.31000 | 8.44500 | | 36,583,260,303,060.00 | 4,402,317,726 | 8,780,587,949.00 | |
| 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 | | | 217.14739 | 216.95303 | | 5,769,171,857,520.00 | 26,568,000 | 1,048,933,000.00 | |
| R197 | On | 07/12/2023 | Spot Bond | | | 2.30000 | 2.32000 | | 173,374,000,000.00 | 75,380,000 | 368,205,000.00 | |
| R201 | On | 21/12/2014 | Spot Bond | | | 6.13000 | 6.26500 | | 6,063,715,887,030.00 | 989,186,931 | 2,732,494,231.00 | |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.40000 | 2.42000 | | 2,373,868,699,200.00 | 989,111,958 | 780,510,000.00 | |
| R203 | On | 15/09/2017 | Spot Bond | | | 7.19000 | 7.33000 | | 28,291,442,763,050.00 | 3,934,832,095 | 6,141,463,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| R204 | On | 21/12/2018 | Spot Bond | | | 7.48000 | 7.62500 | | | 14,776,310,558,240.00 | 1,975,442,588 | 5,426,303,440.00 |
| R205 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,555,000,000.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 5.89000 | 6.03000 | | | 31,430,379,704,060.00 | 5,336,227,454 | 4,905,116,454.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 7.71500 | 7.85500 | | | 37,161,944,254,190.00 | 4,816,843,066 | 7,961,010,000.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 7.76500 | 7.90500 | | | 55,934,905,010,620.00 | 7,203,464,908 | 7,349,754,498.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.68500 | 8.82000 | | | 14,833,087,694,415.00 | 1,707,897,259 | 9,392,846,259.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.41000 | 2.41000 | | | 85,741,167,680.00 | 35,577,248 | 495,123,000.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 1.08000 | 1.08000 | | | 50,551,953,120.00 | 46,807,364 | 525,500,000.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.27000 | 2.30000 | | | 4,770,834,002,760.00 | 2,101,688,988 | 1,627,998,000.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.69000 | 8.83000 | | | 9,865,948,180,000.00 | 1,135,322,000 | 2,658,297,000.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 6.50000 | | | 5,847,510,500,000.00 | 899,617,000 | 2,386,070,100.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| RCSB0 | On | 15/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSB0 | On | 15/07/2016 | 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 |
| RCSC0 | On | 06/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RDFC0 | On | 07/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RDFC0 | On | 06/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES05 | On | 17/10/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------------------|------------------|---------------|
| RES06 | On | 18/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2012 | Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| RESB0 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On | 24/07/2038 | 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 |
| RP004 | On | 25/11/2014 | 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 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | 1,427,300,000,000.00 | 14,273,000,000.00 | 14,273,000 | 11,000,000.00 |
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 5.25000 | | | 0.00 | 0 | 0.00 |
| RPP01 | On | 31/08/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP02 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP03 | On | 10/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP04 | On | 07/10/2016 | 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 |
| RW21 | On | 21/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | | 70,000,000,000.00 | 700,000,000.00 | 700,000 | 700,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| SA060L | On | 26/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBC2 | On | 28/04/2016 | 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 | 15,500,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK14 | On | 01/12/2017 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 3,031,000.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 7,900,000,000.00 | 79,000 | 17,486,000.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 12,500,000,000.00 | 125,000 | 2,462,000.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 5,100,000,000.00 | 51,000 | 3,991,000.00 |
| SBK11 | On | 09/04/2014 | Spot Bond | | | 5.75000 | 5.75000 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | 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 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS16 | On | 22/09/2018 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| SBS17 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS18 | On | 23/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS19 | On | 23/06/2021 | 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 | 11,000.00 |
| 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 | | 46,700,000,000.00 | | 467,000 | 1,878,000.00 |
| SBSI10 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBSI11 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBSI12 | 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 |
| SCM22 | On | 20/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SCM22 | On | 17/02/2012 | 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 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | 1,620,000,000,000.00 | | 16,200,000 | 8,100,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,600,000.00 |
| SMF1 | On | 27/06/2013 | 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 | | | 480,000,000,000.00 | 4,800,000 | 8,200,000.00 |
| SPDA1 | On | 21/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On | 21/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 160,000,000,000.00 | 1,600,000 | 1,600,000.00 |
| SYN825 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN830 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN831 | On | 19/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN833 | On | 25/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN842 | On | 19/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN860 | On | 25/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN861 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN862 | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN863 | On | 19/12/2011 | 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 |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN865On 22/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN866On 04/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN867On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN868On 17/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN869On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN870On 20/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN871On 13/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN872On 14/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN873On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN874On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN875On 16/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN876On 20/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN877On 14/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN878On 21/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN879On 22/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN880On 23/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN881On 23/02/2012 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN882 | On | 27/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| T018 | On | 15/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS68L | On | 14/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS73 | On | 11/02/2013 | Spot Bond | | | 6.27500 | 6.27500 | | | 0.00 | 0 | 0.00 |
| TFS77 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| TFS87 | On | 12/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS89 | On | 01/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH7A2A | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| THE7A | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A | 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 |
| THE8A | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8B | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8C | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8D | On | 18/04/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A | On | 18/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A | On | 18/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A | On | 18/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A | On | 18/07/2039 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A | On | 18/07/2039 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9A | On | 18/07/2039 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|------------------|
| THE9B | On | 18/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9B | On | 18/07/2039 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9C | On | 18/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 53,500,000.00 |
| THE9C | On | 18/07/2039 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9D | On | 18/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9D | On | 18/07/2039 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TL12 | On | 29/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TL15 | On | 29/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 120,000,000,000.00 | 1,200,000 | 4,200,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 6.00000 | 6.00000 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 43,800,000,000.00 | 438,000 | 1,006,000,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 19,200,000,000.00 | 192,000 | 317,000,000.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 105,000,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 176,000,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 28,300,000,000.00 | 283,000 | 16,471,000.00 |
| TR30 | On | 31/12/2099 | Spot Bond | | | 10.00000 | 10.00000 | | | 0.00 | 0 | 0.00 |
| TR31 | On | 31/12/2099 | Spot Bond | | | 9.75000 | 9.75000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| TR32 | On | 31/12/2099 | 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 |
| TSP121 | On | 02/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP123 | On | 05/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP124 | On | 26/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP126 | On | 04/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 150,000,000,000.00 | 1,500,000 | 13,500,000.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 60,000,000,000.00 | 600,000 | 600,000.00 |
| UTR043 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 80,000,000,000.00 | 800,000 | 800,000.00 |
| UTR40 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 300,000,000,000.00 | 3,000,000 | 3,000,000.00 |
| VIP1A2 | On | 07/11/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|----------------|
| VIP1A3 | On | 07/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1A4 | On | 07/05/2012 | Spot Bond | | | 7.57500 | 7.57500 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VOD00 | On | 28/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VOYT0 | On | 09/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 50,000,000,000.00 | 500,000 | 64,101,000.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 134,000,000.00 |
| WSP1 | On | 28/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP2 | On | 28/05/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 62,000,000,000.00 | 620,000 | 31,310,000.00 |
| WSP3 | On | 28/05/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP4 | On | 28/05/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP5 | On | 28/05/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 42,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| Z006 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| ZA023 | On | 20/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA024 | On | 20/05/2016 | 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 |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|--------------------------|
| ZA025 On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA026 On 21/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA027 On 20/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA028 On 19/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA029 On 20/09/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | 412,992,050,915,355.00 | 54,396,324,166 | 81,779,707,912.00 |
| Grand Total: | | | | | | | 412,992,750,474,820.00 | 54,396,407,866 | 81,781,059,534.00 |