

Daily MTM Report

Daily summary for: 25/01/2012

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 19/03/2012 Foreign Exchange Future | | | 8.11500 | 8.05730 | | 16.05 | 267,884,265.00 | 33,011 | 245,800.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.04 | Call | | 1,025.00000 | 1,082,000 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.04 | Put | | 4.00000 | 3,000 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.09 | Call | | 976.00000 | 1,033,000 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.09 | Put | | 5.00000 | 4,000 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 6.99 | Call | | 1,074.00000 | 1,132,000 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 6.99 | Put | | 3.00000 | 3,000 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.00 | Call | | 1,061.00000 | 1,118,000 | 17.75 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.00 | Put | | 4.00000 | 3,000 | 17.75 | 0.00 | 0 | 1,000.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.15 | Call | | 913.00000 | 969,000 | 16.67 | 0.00 | 0 | 30,100.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.15 | Put | | 6.00000 | 4,000 | 16.67 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.25 | Call | | 815.00000 | 871,000 | 15.96 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.25 | Put | | 8.00000 | 6,000 | 15.96 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 6.80 | Call | | 1,259.00000 | 1,317,000 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 6.80 | Put | | 2.00000 | 2,000 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R On 19/03/2012 Foreign Exchange Future | 7.20 | Call | | 864.00000 | 920,000 | 16.32 | 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 | 7.20 | Put | | 7.00000 | 5,000 | 16.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Call | | 1,309.00000 | 1,366,000 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Put | | 2.00000 | 1,000 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 537.00000 | 589,000 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 30.00000 | 24,000 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Call | | 253.00000 | 286,000 | 15.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Put | | 146.00000 | 121,000 | 15.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 673.00000 | 727,000 | 15.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 16.00000 | 12,000 | 15.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Call | | 122.00000 | 137,000 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Put | | 365.00000 | 322,000 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Call | | 1,359.00000 | 1,416,000 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Put | | 2.00000 | 1,000 | 19.89 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Call | | 110.00000 | 124,000 | 17.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Put | | 403.00000 | 359,000 | 17.59 | 0.00 | 0 | 250.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Call | | 1,209.00000 | 1,267,000 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Put | | 2.00000 | 2,000 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Call | | 227.00000 | 258,000 | 15.77 | 0.00 | 0 | 4,350.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Put | | 170.00000 | 143,000 | 15.77 | 0.00 | 0 | 7,051.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Call | | 962.00000 | 1,019,000 | 17.03 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Put | | 5.00000 | 4,000 | 17.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Call | | 1,408.00000 | 1,466,000 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Put | | 1.00000 | 1,000 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 627.00000 | 680,000 | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 20.00000 | 15,000 | 15.35 | 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 | 8.20 | Call | | 149.00000 | 169,000 | 16.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.20 | Put | | 292.00000 | 254,000 | 16.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.85 | Call | | 311.00000 | 349,000 | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.85 | Put | | 104.00000 | 84,000 | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.05 | Call | | 1,011.00000 | 1,068,000 | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.05 | Put | | 4.00000 | 3,000 | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.60 | Call | | 1,458.00000 | 1,516,000 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.60 | Put | | 1.00000 | 1,000 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.80 | Call | | 343.00000 | 384,000 | 15.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.80 | Put | | 86.00000 | 69,000 | 15.21 | 0.00 | 0 | 250.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.05 | Call | | 203.00000 | 232,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.05 | Put | | 196.00000 | 167,000 | 15.91 | 0.00 | 0 | 4,620.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.90 | Call | | 281.00000 | 317,000 | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.90 | Put | | 124.00000 | 102,000 | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.15 | Call | | 166.00000 | 187,000 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.15 | Put | | 259.00000 | 222,000 | 16.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.35 | Call | | 719.00000 | 774,000 | 15.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.35 | Put | | 12.00000 | 9,000 | 15.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 767.00000 | 822,000 | 15.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 10.00000 | 7,000 | 15.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.90 | Call | | 1,160.00000 | 1,217,000 | 18.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.90 | Put | | 3.00000 | 2,000 | 18.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.70 | Call | | 414.00000 | 459,000 | 14.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.70 | Put | | 57.00000 | 44,000 | 14.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.10 | Call | | 183.00000 | 207,000 | 16.05 | 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 | 19/03/2012 | Foreign Exchange Future | 8.10 | Put | | 226.00000 | 192,000 | 16.05 | 0.00 | 0 | 366.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 582.00000 | 634,000 | 15.26 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 25.00000 | 19,000 | 15.26 | 0.00 | 0 | 2,920.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.40 | Call | | 1,658.00000 | 1,715,000 | 21.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.40 | Put | | 1.00000 | 0,000 | 21.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.15 | Call | | 1,908.00000 | 1,965,000 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.15 | Put | | 1.00000 | 0,000 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 494.00000 | 545,000 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 37.00000 | 30,000 | 15.09 | 0.00 | 0 | 13,860.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.25 | Call | | 135.00000 | 152,000 | 16.97 | 0.00 | 0 | 6,620.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.25 | Put | | 328.00000 | 287,000 | 16.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 1,858.00000 | 1,915,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.20 | Put | | 1.00000 | 0,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 1,110.00000 | 1,167,000 | 18.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 3.00000 | 2,000 | 18.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 378.00000 | 421,000 | 15.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 71.00000 | 56,000 | 15.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.40 | Call | | 100.00000 | 112,000 | 17.89 | 0.00 | 0 | 4,850.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.40 | Put | | 443.00000 | 397,000 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.45 | Call | | 1,608.00000 | 1,666,000 | 21.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.45 | Put | | 1.00000 | 1,000 | 21.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.65 | Call | | 452.00000 | 501,000 | 15.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.65 | Put | | 45.00000 | 36,000 | 15.01 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.55 | Call | | 1,508.00000 | 1,566,000 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.55 | Put | | 1.00000 | 1,000 | 20.97 | 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 | 6.50 | Call | | 1,558.00000 | 1,616,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.50 | Put | | 1.00000 | 1,000 | 21.32 | 0.00 | 0 | 2,420.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.35 | Call | | 1,708.00000 | 1,765,000 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.35 | Put | | 1.00000 | 0,000 | 22.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.10 | Call | | 1,957.00000 | 2,015,000 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.45 | Call | | 90.00000 | 101,000 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.45 | Put | | 483.00000 | 436,000 | 18.20 | 0.00 | 0 | 250.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.50 | Call | | 82.00000 | 92,000 | 18.51 | 0.00 | 0 | 8,500.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.50 | Put | | 525.00000 | 477,000 | 18.51 | 0.00 | 0 | 190.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.80 | Call | | 48.00000 | 53,000 | 20.56 | 0.00 | 0 | 3.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.80 | Put | | 791.00000 | 738,000 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 978.00000 | 923,000 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 35.00000 | 38,000 | 21.88 | 184,300.00 | 4,850 | 4,100.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.60 | Call | | 68.00000 | 76,000 | 19.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.60 | Put | | 611.00000 | 561,000 | 19.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.65 | Call | | 62.00000 | 69,000 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.65 | Put | | 655.00000 | 604,000 | 19.53 | 0.00 | 0 | 176.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.75 | Put | | 745.00000 | 693,000 | 20.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.75 | Call | | 52.00000 | 58,000 | 20.22 | 0.00 | 0 | 15,860.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.70 | Put | | 700.00000 | 648,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.70 | Call | | 57.00000 | 63,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.25 | Put | | 1,217.00000 | 1,161,000 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.25 | Call | | 24.00000 | 26,000 | 23.45 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.50 | Put | | 1,460.00000 | 1,403,000 | 25.03 | 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 | 9.50 | Call | | 17.00000 | 18,000 | 25.03 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 1,113,000 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 28,000 | 23.14 | 271,600.00 | 9,700 | 4,850.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.22260 | 8.16500 | | 17.45 | 110,149,949.60 | 13,396 | 50,935.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Call | | 959.00000 | 1,011,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Put | | 44.00000 | 38,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Call | | 915.00000 | 966,000 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Put | | 50.00000 | 43,000 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Call | | 1,004.00000 | 1,057,000 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Put | | 39.00000 | 34,000 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.10 | Call | | 388.00000 | 415,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.10 | Put | | 323.00000 | 292,000 | 17.06 | 0.00 | 0 | 132.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.75 | Put | | 12.00000 | 11,000 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.75 | Call | | 1,427.00000 | 1,484,000 | 17.20 | 0.00 | 0 | 4,850.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.50 | Call | | 253.00000 | 270,000 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.50 | Put | | 588.00000 | 547,000 | 18.72 | 0.00 | 0 | 100.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.65 | Call | | 218.00000 | 232,000 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.65 | Put | | 703.00000 | 659,000 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.75 | Call | | 197.00000 | 210,000 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.75 | Put | | 782.00000 | 737,000 | 19.80 | 0.00 | 0 | 132.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.00 | Call | | 1,189.00000 | 1,244,000 | 16.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.00 | Put | | 24.00000 | 21,000 | 16.55 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.50 | Call | | 750.00000 | 795,000 | 15.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.50 | Put | | 85.00000 | 72,000 | 15.61 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.00 | Call | | 433.00000 | 463,000 | 16.67 | 0.00 | 0 | 0.00 |

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|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.00 | Put | | 268.00000 | 240,000 | 16.67 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.20 | Call | | 348.00000 | 371,000 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.20 | Put | | 383.00000 | 348,000 | 17.45 | 0.00 | 0 | 132.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.75 | Call | | 569.00000 | 608,000 | 15.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.75 | Put | | 154.00000 | 135,000 | 15.84 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.85 | Put | | 864.00000 | 817,000 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.85 | Call | | 179.00000 | 190,000 | 20.24 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.33100 | 8.27280 | | 18.39 | 9,997,200.00 | 1,200 | 7,456.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Call | | 1,144.00000 | 1,196,000 | 16.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Put | | 71.00000 | 65,000 | 16.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Call | | 1,101.00000 | 1,153,000 | 16.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Put | | 78.00000 | 72,000 | 16.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | 1,187.00000 | 1,240,000 | 16.17 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | 64.00000 | 59,000 | 16.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | 86.00000 | 80,000 | 16.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | 1,059.00000 | 1,111,000 | 16.02 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | 1,093.00000 | 1,049,000 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | 266.00000 | 280,000 | 20.99 | 0.00 | 0 | 360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | 646.00000 | 684,000 | 16.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | 273.00000 | 253,000 | 16.71 | 0.00 | 0 | 360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | 378.00000 | 399,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | 705.00000 | 668,000 | 19.26 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | 1,175.00000 | 1,131,000 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | 248.00000 | 262,000 | 21.34 | 0.00 | 0 | 5,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | 854.00000 | 814,000 | 19.95 | 0.00 | 0 | 1,500.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | 327.00000 | 345,000 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.43780 | 8.37830 | | 18.90 | 42,189,000.00 | 5,000 | 5,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Call | | 911.00000 | 952,000 | 16.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Put | | 233.00000 | 214,000 | 16.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Call | | 881.00000 | 921,000 | 16.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Put | | 253.00000 | 233,000 | 16.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Call | | 942.00000 | 984,000 | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Put | | 214.00000 | 196,000 | 16.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | 368.00000 | 343,000 | 17.30 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | 746.00000 | 781,000 | 17.30 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | 1,109.00000 | 1,066,000 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | 387.00000 | 404,000 | 20.83 | 0.00 | 0 | 540.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.53380 | 8.47330 | | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.95 | Call | | 904.00000 | 940,000 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.95 | Put | | 381.00000 | 356,000 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | 879.00000 | 914,000 | 17.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | 406.00000 | 380,000 | 17.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.90 | Call | | 930.00000 | 967,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.90 | Put | | 357.00000 | 333,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | 1,129.00000 | 1,087,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | 502.00000 | 521,000 | 20.55 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | 833.00000 | 865,000 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | 460.00000 | 431,000 | 17.61 | 0.00 | 0 | 180.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | | | 8.75840 | 8.69820 | | 19.12 | 0.00 | 0 | 659.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.98 | Call | | 812.00000 | 841,000 | 19.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.98 | Put | | 1,092.00000 | 1,061,000 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.03 | Call | | 797.00000 | 826,000 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 9.03 | Put | | 1,127.00000 | 1,096,000 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.93 | Call | | 827.00000 | 857,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2013 | Foreign Exchange Future | 8.93 | Put | | 1,057.00000 | 1,027,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.30240 | 9.24310 | | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Call | | 1,496.00000 | 1,530,000 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Put | | 753.00000 | 728,000 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Call | | 1,478.00000 | 1,511,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Put | | 785.00000 | 759,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Call | | 1,515.00000 | 1,549,000 | 17.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Put | | 722.00000 | 697,000 | 17.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | 492.00000 | 471,000 | 16.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | 1,735.00000 | 1,773,000 | 16.95 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 10.37650 | 10.31720 | | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 2,107.00000 | 2,143,000 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 990.00000 | 967,000 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 2,089.00000 | 2,124,000 | 19.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,022.00000 | 998,000 | 19.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 2,127.00000 | 2,162,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 960.00000 | 936,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | | | 8.11500 | 8.05730 | | | 16.05 | 81,150.00 | 10 | 801.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | | 53,734.00000 | 58,879,000 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | | 3,004.00000 | 2,379,000 | 15.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|--------------|-------|------------------|---------------|
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 49,427.00000 | 54,450,000 | 15.09 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 3,697.00000 | 2,950,000 | 15.09 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 58,152.00000 | 63,404,000 | 15.26 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 2,422.00000 | 1,904,000 | 15.26 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 8.20 | Put | | 29,211.00000 | 25,384,000 | 16.67 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 8.20 | Call | | 14,941.00000 | 16,884,000 | 16.67 | | 0.00 | 0 | 80.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | | | 8.22260 | 8.16500 | | 17.45 | | 0.00 | 0 | 83.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.35 | Call | | 29,656.00000 | 31,633,000 | 18.09 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.35 | Put | | 48,156.00000 | 44,373,000 | 18.09 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.40 | Call | | 28,132.00000 | 30,001,000 | 18.30 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.40 | Put | | 51,632.00000 | 47,741,000 | 18.30 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.30 | Call | | 31,275.00000 | 33,365,000 | 17.87 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.30 | Put | | 44,775.00000 | 41,105,000 | 17.87 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | | | 12.63530 | 12.54480 | | 13.90 | 2,249,083.40 | | 178 | 11,027.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.45 | Call | | 1,114.00000 | 1,202,000 | 15.88 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.45 | Put | | 19.00000 | 17,000 | 15.88 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 1,066.00000 | 1,153,000 | 15.59 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 21.00000 | 18,000 | 15.59 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.40 | Call | | 1,162.00000 | 1,251,000 | 16.16 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.40 | Put | | 17.00000 | 16,000 | 16.16 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.55 | Call | | 1,018.00000 | 1,105,000 | 15.31 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.55 | Put | | 23.00000 | 20,000 | 15.31 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.90 | Call | | 689.00000 | 773,000 | 13.32 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/03/2012 | Foreign Exchange Future | 11.90 | Put | | 44.00000 | 38,000 | 13.32 | | 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 | 11.00 | Call | | 1,554.00000 | 1,643,000 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Put | | 9.00000 | 8,000 | 18.19 | 0.00 | 0 | 768.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Call | | 781.00000 | 866,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Put | | 36.00000 | 31,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Call | | 398.00000 | 456,000 | 13.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Put | | 153.00000 | 121,000 | 13.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Call | | 1,211.00000 | 1,299,000 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Put | | 16.00000 | 14,000 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 1,652.00000 | 1,741,000 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Put | | 7.00000 | 6,000 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Call | | 875.00000 | 961,000 | 14.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Put | | 30.00000 | 26,000 | 14.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 1,455.00000 | 1,544,000 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 10.00000 | 9,000 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.00 | Call | | 608.00000 | 681,000 | 12.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.00 | Put | | 63.00000 | 46,000 | 12.75 | 0.00 | 0 | 768.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.95 | Call | | 647.00000 | 727,000 | 13.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.95 | Put | | 52.00000 | 42,000 | 13.03 | 0.00 | 0 | 9,000.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.55 | Call | | 265.00000 | 310,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.55 | Put | | 270.00000 | 225,000 | 13.72 | 0.00 | 0 | 3,000.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.85 | Put | | 469.00000 | 406,000 | 14.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.85 | Call | | 164.00000 | 191,000 | 14.61 | 0.00 | 0 | 3,000.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 13.55 | Put | | 1,054.00000 | 974,000 | 16.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 13.55 | Call | | 49.00000 | 59,000 | 16.67 | 0.00 | 0 | 9,000.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 12.79140 | 12.70100 | | 15.36 | 0.00 | 0 | 2,865.00 |

| 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 | Call | | 986.00000 | 1,057,000 | 13.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.85 | Put | | 135.00000 | 116,000 | 13.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Call | | 949.00000 | 1,019,000 | 14.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Put | | 148.00000 | 128,000 | 14.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Call | | 1,024.00000 | 1,096,000 | 13.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Put | | 123.00000 | 105,000 | 13.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | | | 12.94820 | 12.85660 | | 16.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | 13.45 | Call | | 480.00000 | 513,000 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | 13.45 | Put | | 1,073.00000 | 1,015,000 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | 13.50 | Call | | 466.00000 | 499,000 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | 13.50 | Put | | 1,109.00000 | 1,051,000 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | 13.40 | Call | | 494.00000 | 527,000 | 17.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 17/09/2012 | Foreign Exchange Future | 13.40 | Put | | 1,037.00000 | 979,000 | 17.31 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10380 | 0.10360 | | 14.05 | 4,671.00 | 45 | 3,828.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.09 | Call | | 1,364.00000 | 1,384,000 | 17.22 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.09 | Put | | 4.00000 | 4,000 | 17.22 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.10 | Call | | 442.00000 | 460,000 | 14.05 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.10 | Put | | 82.00000 | 80,000 | 14.05 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.08 | Call | | 2,360.00000 | 2,380,000 | 22.57 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.08 | Put | | 0.00000 | 0,000 | 22.57 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10530 | 0.10510 | | 18.93 | 0.00 | 0 | 25.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.11 | Call | | 360.00000 | 370,000 | 18.42 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.11 | Put | | 650.00000 | 640,000 | 18.42 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.12 | Call | | 157.00000 | 162,000 | 21.17 | 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 | 0.12 | Put | | 1,447.00000 | 1,432,000 | 21.17 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.10 | Call | | 862.00000 | 880,000 | 16.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.10 | Put | | 152.00000 | 150,000 | 16.33 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.51390 | 10.45000 | | 12.66 | 32,919,020.90 | 3,131 | 22,771.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Call | | 421.00000 | 468,000 | 12.37 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Put | | 71.00000 | 54,000 | 12.37 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Call | | 384.00000 | 430,000 | 12.41 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Put | | 84.00000 | 66,000 | 12.41 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Call | | 458.00000 | 508,000 | 12.34 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Put | | 58.00000 | 44,000 | 12.34 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Call | | 1,403.00000 | 1,466,000 | 16.74 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Put | | 3.00000 | 2,000 | 16.74 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Call | | 317.00000 | 358,000 | 12.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Put | | 117.00000 | 94,000 | 12.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Call | | 674.00000 | 733,000 | 13.09 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Put | | 24.00000 | 19,000 | 13.09 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 1,452.00000 | 1,516,000 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 2.00000 | 2,000 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Call | | 583.00000 | 640,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Put | | 33.00000 | 26,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Call | | 152.00000 | 172,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Put | | 302.00000 | 258,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.75 | Call | | 112.00000 | 126,000 | 13.80 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.75 | Put | | 412.00000 | 362,000 | 13.80 | 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 | 10.30 | Call | | 287.00000 | 325,000 | 12.52 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.30 | Put | | 137.00000 | 111,000 | 12.52 | 0.00 | 0 | 10,200.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 57.00000 | 63,000 | 15.43 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 707.00000 | 649,000 | 15.43 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 29.00000 | 32,000 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 1,079.00000 | 1,018,000 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 83.00000 | 93,000 | 14.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Put | | 533.00000 | 479,000 | 14.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.75 | Call | | 18.00000 | 20,000 | 18.39 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.75 | Put | | 1,318.00000 | 1,256,000 | 18.39 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.95 | Call | | 75.00000 | 84,000 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.95 | Put | | 575.00000 | 520,000 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.55 | Call | | 910.00000 | 972,000 | 14.07 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.55 | Put | | 10.00000 | 8,000 | 14.07 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.30 | Call | | 40.00000 | 44,000 | 16.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.30 | Put | | 890.00000 | 830,000 | 16.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.80 | Call | | 101.00000 | 114,000 | 14.03 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.80 | Put | | 451.00000 | 400,000 | 14.03 | 0.00 | 0 | 3,400.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Put | | 618.00000 | 562,000 | 14.94 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Call | | 68.00000 | 76,000 | 14.94 | 0.00 | 0 | 3,400.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.60 | Put | | 1,174.00000 | 1,112,000 | 17.93 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.60 | Call | | 24.00000 | 26,000 | 17.93 | 0.00 | 0 | 10,200.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 10.65910 | 10.59600 | | 14.56 | 0.00 | 0 | 24,649.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.40 | Call | | 481.00000 | 516,000 | 14.06 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.40 | Put | | 285.00000 | 257,000 | 14.06 | 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 | 18/06/2012 | Foreign Exchange Future | 10.45 | Call | | 457.00000 | 490,000 | 14.16 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.45 | Put | | 311.00000 | 281,000 | 14.16 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.35 | Call | | 507.00000 | 544,000 | 13.96 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.35 | Put | | 261.00000 | 235,000 | 13.96 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 10.80830 | 10.74480 | | 15.31 | 0.00 | 0 | 350.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.73 | Call | | 561.00000 | 560,000 | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.73 | Put | | 542.00000 | 477,000 | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.78 | Call | | 538.00000 | 536,000 | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.78 | Put | | 569.00000 | 503,000 | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.68 | Call | | 586.00000 | 586,000 | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.68 | Put | | 517.00000 | 453,000 | 15.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | | | 11.22570 | 11.16020 | | 15.49 | 0.00 | 0 | 500.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.49 | Call | | 832.00000 | 857,000 | 15.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.49 | Put | | 1,165.00000 | 1,124,000 | 15.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.54 | Call | | 817.00000 | 841,000 | 15.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.54 | Put | | 1,200.00000 | 1,158,000 | 15.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.44 | Call | | 848.00000 | 873,000 | 15.78 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2013 | Foreign Exchange Future | 11.44 | Put | | 1,131.00000 | 1,090,000 | 15.78 | 0.00 | 0 | 0.00 |
| AL7T | On | 02/02/2012 | Index Future | | | 414.99100 | 416.07800 | | | 0.00 | 0 | 0.00 |
| AL7T | On | 03/05/2012 | Index Future | | | 420.83000 | 421.93600 | | | 0.00 | 0 | 16.00 |
| ALBI | On | 02/02/2012 | Index Future | | | 377.88800 | 378.92800 | | | 4,164,325,760.00 | 1,102 | 236.00 |
| ALBI | On | 03/05/2012 | Index Future | | | 383.20600 | 384.26300 | | | 2,111,465,060.00 | 551 | 808.00 |
| ANY DAO | On | 20/04/2012 | Any day expiry | | | 8.15280 | 8.10000 | | 16.70 | 0.00 | 1,340 | 1,340.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| ANY DAOn | 20/04/2012 | Any day expiry | 8.10 | Call | | 0.00000 | 287,000 | 16.52 | 0.00 | 0 | 0.00 |
| ANY DAOn | 20/04/2012 | Any day expiry | 8.10 | Put | | 0.00000 | 234,000 | 16.52 | 0.00 | 0 | 0.00 |
| ANY DAOn | 20/04/2012 | Any day expiry | 8.15 | Call | | 0.00000 | 265,000 | 16.70 | 0.00 | 0 | 0.00 |
| ANY DAOn | 20/04/2012 | Any day expiry | 8.15 | Put | | 0.00000 | 262,000 | 16.70 | 0.00 | 0 | 0.00 |
| ANY DAOn | 20/04/2012 | Any day expiry | 8.05 | Call | | 0.00000 | 311,000 | 16.33 | 0.00 | 0 | 0.00 |
| ANY DAOn | 20/04/2012 | Any day expiry | 8.05 | Put | | 0.00000 | 208,000 | 16.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | | | 8.43510 | 8.36540 | | 13.00 | 5,145,411.00 | 610 | 23,381.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 1,118.00000 | 1,187,000 | 17.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 3.00000 | 2,000 | 17.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 1,069.00000 | 1,137,000 | 16.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 4.00000 | 2,000 | 16.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 1,168.00000 | 1,237,000 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 3.00000 | 2,000 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 970.00000 | 1,038,000 | 16.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 5.00000 | 3,000 | 16.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 1,417.00000 | 1,486,000 | 19.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 2.00000 | 1,000 | 19.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 633.00000 | 697,000 | 14.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 18.00000 | 12,000 | 14.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 921.00000 | 989,000 | 15.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 6.00000 | 4,000 | 15.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 1,367.00000 | 1,436,000 | 19.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 2.00000 | 1,000 | 19.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 2,165.00000 | 2,235,000 | 22.19 | 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 | 6.20 | Put | | 0.00000 | 0,000 | 22.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.90 | Call | | 496.00000 | 557,000 | 13.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.90 | Put | | 31.00000 | 22,000 | 13.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | | | 8.46740 | 8.39960 | | 14.39 | 17,442,844.00 | 2,060 | 8,993.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.65 | Call | | 808.00000 | 864,000 | 14.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.65 | Put | | 58.00000 | 47,000 | 14.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.70 | Call | | 766.00000 | 821,000 | 14.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.70 | Put | | 66.00000 | 54,000 | 14.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.60 | Call | | 851.00000 | 908,000 | 14.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.60 | Put | | 51.00000 | 41,000 | 14.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | | | 8.50560 | 8.43950 | | 14.98 | 0.00 | 0 | 2,298.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.24 | Call | | 509.00000 | 542,000 | 14.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.24 | Put | | 306.00000 | 273,000 | 14.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.29 | Call | | 483.00000 | 515,000 | 14.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.29 | Put | | 330.00000 | 296,000 | 14.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.19 | Call | | 536.00000 | 570,000 | 14.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.19 | Put | | 283.00000 | 251,000 | 14.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 9.48240 | 9.46750 | | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 2,506.00000 | 2,513,000 | 16.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 339.00000 | 331,000 | 16.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 2,464.00000 | 2,472,000 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 347.00000 | 340,000 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 2,547.00000 | 2,555,000 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 330.00000 | 323,000 | 16.82 | 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 | 19/03/2012 | Foreign Exchange Future | | | 7.99830 | 7.95040 | | 11.39 | 0.00 | 0 | 10.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 422.00000 | 465,000 | 11.65 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 22.00000 | 17,000 | 11.65 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 379.00000 | 419,000 | 11.37 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 29.00000 | 21,000 | 11.37 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 467.00000 | 511,000 | 11.93 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 17.00000 | 13,000 | 11.93 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | | | 8.08780 | 8.04090 | | 11.92 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.15 | Call | | 204.00000 | 218,000 | 12.12 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.15 | Put | | 313.00000 | 280,000 | 12.12 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.20 | Call | | 188.00000 | 200,000 | 12.33 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.20 | Put | | 347.00000 | 312,000 | 12.33 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.10 | Call | | 222.00000 | 236,000 | 11.92 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.10 | Put | | 281.00000 | 248,000 | 11.92 | 0.00 | 0 | 0.00 |
| CF CANOn | 30/03/2012 | Can-Do Future | | | 0.24220 | 0.21870 | | | 0.00 | 0 | 100,000.00 |
| CF CANOn | 30/03/2012 | Can-Do Future | | | 0.09050 | 0.10450 | | | 0.00 | 0 | 100,000.00 |
| CF CANOn | 31/01/2012 | Can-Do Future | | | 0.02810 | 0.00310 | | | 0.00 | 0 | 12,500.00 |
| CF CANOn | 29/02/2012 | Can-Do Future | | | 0.14890 | 0.12930 | | | 0.00 | 0 | 12,500.00 |
| CF CANOn | 31/01/2012 | Can-Do Future | | | 0.00050 | 0.00250 | | | 0.00 | 0 | 19,481.00 |
| CF CANOn | 29/02/2012 | Can-Do Future | | | 0.02870 | 0.04030 | | | 0.00 | 0 | 12,987.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | | 8.70760 | 8.66870 | | 14.94 | 0.00 | 0 | 25.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--|--------|------------|-----------|---------------|-------------------|------------|--------------|------------------|---------------|
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | 8.60 | Call | | 227.00000 | 256,000 | 14.86 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | 8.60 | Put | | 158.00000 | 148,000 | 14.86 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | 8.65 | Call | | 202.00000 | 229,000 | 14.90 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | 8.65 | Put | | 183.00000 | 171,000 | 14.90 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | 8.55 | Call | | 255.00000 | 285,000 | 14.82 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | 8.55 | Put | | 136.00000 | 127,000 | 14.82 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | | | 8.83830 | 8.80010 | | 17.14 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | 9.10 | Call | | 270.00000 | 286,000 | 17.91 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | 9.10 | Put | | 570.00000 | 548,000 | 17.91 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | 9.15 | Call | | 256.00000 | 271,000 | 18.07 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | 9.15 | Put | | 606.00000 | 583,000 | 18.07 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | 9.05 | Call | | 285.00000 | 302,000 | 17.76 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | 9.05 | Put | | 535.00000 | 514,000 | 17.76 | 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 | | | | 378.98600 | 379.91200 | | | 3,789,860.00 | 1 | 186.00 |
| GOVI On | 02/02/2012 | GOVI | | 369.00 | Call | | 109,120.00000 | 99,860,000 | | 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 | | 109,020.00000 | 99,760,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|--------------|------------------|---------------|
| 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 | | 109,220.00000 | 99,960,000 | | 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 | | | 384.31800 | 385.26100 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Call | | 32,610.00000 | 23,180,000 | | 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 | | 32,510.00000 | 23,080,000 | | 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 | | 32,710.00000 | 23,280,000 | | 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 |
| IGOV | On | 02/02/2012 | Index Future | | | 167.91400 | 167.95300 | | | 1,679,140.00 | 1 | 113.00 |
| IGOV | On | 03/05/2012 | Index Future | | | 170.27600 | 170.31800 | | | 0.00 | 0 | 401.00 |
| ILBI | On | 02/02/2012 | Index Future | | | 455.64300 | 455.11000 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 15/02/2012 | Jibar Tradeable Future | | | | 5.60000 | 5.61000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | | 5.62000 | 5.61000 | | | 0.00 | 0 | 2,390.00 |
| JIBAR FOn | 18/04/2012 | Jibar Tradeable Future | | | | 5.62000 | 5.61000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 16/05/2012 | Jibar Tradeable Future | | | | 5.64000 | 5.63000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/06/2012 | Jibar Tradeable Future | | | | 5.68000 | 5.67000 | | | 0.00 | 0 | 2,890.00 |
| JIBAR FOn | 18/07/2012 | Jibar Tradeable Future | | | | 5.72000 | 5.71000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 19/09/2012 | Jibar Tradeable Future | | | | 5.79000 | 5.78000 | | | 0.00 | 0 | 44,760.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | | 5.95000 | 5.92000 | | | 0.00 | 0 | 940.00 |
| JIBAR FOn | 20/03/2013 | Jibar Tradeable Future | | | | 6.12000 | 6.07000 | | | 0.00 | 0 | 790.00 |
| JIBAR FOn | 19/06/2013 | Jibar Tradeable Future | | | | 6.32000 | 6.27000 | | | 0.00 | 0 | 1,250.00 |
| JIBAR FOn | 18/09/2013 | Jibar Tradeable Future | | | | 6.54000 | 6.51000 | | | 0.00 | 0 | 1,500.00 |
| JIBAR FOn | 18/12/2013 | Jibar Tradeable Future | | | | 6.74000 | 6.71000 | | | 0.00 | 0 | 500.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| 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\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 6.51630 | 6.48760 | | 10.97 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.28 | Call | | 241.00000 | 264,000 | 11.36 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.28 | Put | | 37.00000 | 31,000 | 11.36 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.29 | Call | | 234.00000 | 256,000 | 11.34 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.29 | Put | | 40.00000 | 33,000 | 11.34 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.27 | Call | | 249.00000 | 272,000 | 11.37 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.27 | Put | | 35.00000 | 29,000 | 11.37 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 6.56550 | 6.53680 | | 13.29 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.30 | Call | | 354.00000 | 374,000 | 13.37 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.30 | Put | | 117.00000 | 109,000 | 13.37 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.35 | Call | | 323.00000 | 341,000 | 13.36 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.35 | Put | | 136.00000 | 126,000 | 13.36 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.25 | Call | | 388.00000 | 409,000 | 13.39 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.25 | Put | | 101.00000 | 94,000 | 13.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| OTH1 | On | 02/02/2012 | Index Future | | | 371.47700 | 373.05200 | | | 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 | | | 6.65900 | 6.65200 | | 3.15 | 202,739,788.80 | 1,597 | 9,364.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 6,383.00000 | 6,358,000 | 3.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 3.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 6,549.00000 | 6,524,000 | 3.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 0.00000 | 0,000 | 3.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 6,216.00000 | 6,191,000 | 3.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 0.00000 | 0,000 | 3.28 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.55 | Call | | 107.00000 | 88,000 | 3.11 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.55 | Put | | 472.00000 | 478,000 | 3.11 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.00 | Put | | 2,359.00000 | 2,384,000 | 3.00 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.00 | Call | | 0.00000 | 0,000 | 3.00 | 0.00 | 0 | 130.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.05 | Call | | 1,415.00000 | 1,389,000 | 3.19 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.05 | Put | | 3.00000 | 2,000 | 3.19 | 0.00 | 0 | 130.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.25 | Put | | 1,449.00000 | 1,473,000 | 3.05 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.25 | Call | | 2.00000 | 1,000 | 3.05 | 0.00 | 0 | 3,960.00 |

| 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 | 6.45 | Put | | 762.00000 | 777,000 | 3.09 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.45 | Call | | 37.00000 | 27,000 | 3.09 | 0.00 | 0 | 1,320.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Call | | 245.00000 | 219,000 | 3.13 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Put | | 252.00000 | 251,000 | 3.13 | 0.00 | 0 | 1,320.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 1,939.00000 | 1,914,000 | 3.20 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 0.00000 | 0,000 | 3.20 | 0.00 | 0 | 3,960.00 |
| R157 | On | 03/05/2012 | Bond Future | | | 6.74500 | 6.73700 | | 3.27 | 194,724,861.02 | 1,597 | 1,597.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 4,905.00000 | 4,879,000 | 3.54 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 10.00000 | 11,000 | 3.54 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 5,061.00000 | 5,034,000 | 3.54 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 9.00000 | 8,000 | 3.54 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 4,750.00000 | 4,723,000 | 3.54 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 13.00000 | 12,000 | 3.54 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | | | 6.79700 | 6.78800 | | 3.87 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Call | | 3,966.00000 | 3,940,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Put | | 313.00000 | 314,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Call | | 4,090.00000 | 4,064,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Put | | 289.00000 | 291,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Call | | 3,843.00000 | 3,818,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Put | | 338.00000 | 340,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 6.84500 | 6.83400 | | 4.02 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Call | | 1,918.00000 | 1,898,000 | 4.02 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Put | | 1,450.00000 | 1,461,000 | 4.02 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Call | | 2,003.00000 | 1,982,000 | 4.04 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Put | | 1,394.00000 | 1,404,000 | 4.04 | 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 | 6.95 | Call | | 1,840.00000 | 1,820,000 | 4.01 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Put | | 1,513.00000 | 1,524,000 | 4.01 | 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 | | | 8.36700 | 8.31000 | | 12.01 | 1,664,544,731.15 | 13,951 | 24,229.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 6,338.00000 | 5,796,000 | 12.35 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1.00000 | 2,000 | 12.35 | 0.00 | 0 | 100.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,778.00000 | 6,235,000 | 12.38 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1.00000 | 1,000 | 12.38 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,897.00000 | 5,355,000 | 12.32 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3.00000 | 4,000 | 12.32 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Put | | 5,533.00000 | 6,073,000 | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Call | | 4.00000 | 1,000 | 11.50 | 0.00 | 0 | 6,000.00 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Put | | 16,356.00000 | 16,899,000 | 11.33 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Call | | 0.00000 | 0,000 | 11.33 | 0.00 | 0 | 6,000.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 3,106.00000 | 3,597,000 | 11.67 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 90.00000 | 38,000 | 11.67 | 0.00 | 0 | 100.00 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Put | | 0.00000 | 0,000 | 12.69 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Call | | 36,186.00000 | 35,643,000 | 12.69 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Call | | 107,960.00000 | 107,417,000 | 12.69 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Put | | 0.00000 | 0,000 | 12.69 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.45100 | 8.39100 | | 12.20 | 1,687,856,712.64 | 13,951 | 13,919.00 |

| 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 | 9.00 | Call | | 6,621.00000 | 6,183,000 | 12.58 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 1,108.00000 | 1,230,000 | 12.58 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,958.00000 | 6,511,000 | 12.62 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 1,009.00000 | 1,122,000 | 12.62 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 6,289.00000 | 5,860,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,214.00000 | 1,346,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 7.90 | Put | | 5,988.00000 | 6,388,000 | 11.82 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 7.90 | Call | | 1,255.00000 | 1,094,000 | 11.82 | 0.00 | 0 | 2,250.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 4,060.00000 | 4,378,000 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 2,250.00000 | 2,008,000 | 12.01 | 0.00 | 0 | 750.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.50 | Call | | 3,617.00000 | 3,293,000 | 12.20 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.50 | Put | | 2,602.00000 | 2,838,000 | 12.20 | 0.00 | 0 | 750.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.85 | Call | | 5,643.00000 | 5,235,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.85 | Put | | 1,453.00000 | 1,605,000 | 12.47 | 0.00 | 0 | 2,250.00 |
| R186 | On | 02/08/2012 | Bond Future | | | 8.52200 | 8.46100 | | 14.05 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 6,252.00000 | 5,905,000 | 14.34 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 3,636.00000 | 3,848,000 | 14.34 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 6,524.00000 | 6,170,000 | 14.40 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 3,463.00000 | 3,669,000 | 14.40 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,983.00000 | 5,645,000 | 14.28 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 3,813.00000 | 4,035,000 | 14.28 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 8.59100 | 8.52700 | | 14.36 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Call | | 7,034.00000 | 6,695,000 | 14.36 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Put | | 5,043.00000 | 5,281,000 | 14.36 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Call | | 7,293.00000 | 6,947,000 | 14.42 | 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 | 01/11/2012 | Bond Future | 8.80 | Put | | 4,862.00000 | 5,093,000 | 14.42 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Call | | 6,792.00000 | 6,460,000 | 14.33 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Put | | 5,243.00000 | 5,488,000 | 14.33 | 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 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | | | 218.93449 | 218.92897 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Call | | 929.00000 | 934,000 | | 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 | | 879.00000 | 884,000 | | 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 | | 979.00000 | 984,000 | | 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 | | | 248.14269 | 248.08887 | | | 0.00 | 0 | 965.00 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Call | | 11,089.00000 | 11,143,000 | | 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 | | 11,039.00000 | 11,093,000 | | 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 | | 11,139.00000 | 11,193,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R197 | On | 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 6.20600 | 6.20300 | | 2.53 | 0.00 | 0 | 3,124.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 5,350.00000 | 5,342,000 | 2.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 0.00000 | 0,000 | 2.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 5,477.00000 | 5,469,000 | 2.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 0.00000 | 0,000 | 2.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 5,224.00000 | 5,216,000 | 2.61 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 0.00000 | 0,000 | 2.61 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | | | 6.26000 | 6.25600 | | 2.62 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 3,621.00000 | 3,611,000 | 2.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 7.00000 | 7,000 | 2.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 3,738.00000 | 3,728,000 | 2.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 5.00000 | 5,000 | 2.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 3,504.00000 | 3,494,000 | 2.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 8.00000 | 8,000 | 2.83 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | | | 6.27000 | 6.26500 | | 3.13 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Call | | 2,922.00000 | 2,911,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Put | | 191.00000 | 192,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Call | | 3,015.00000 | 3,004,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Put | | 176.00000 | 176,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Call | | 2,830.00000 | 2,819,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Put | | 208.00000 | 208,000 | 3.39 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | | | 6.25800 | 6.25200 | | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Call | | 1,534.00000 | 1,524,000 | 3.35 | 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 | 01/11/2012 | Bond Future | 6.50 | Put | | 1,034.00000 | 1,036,000 | 3.35 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Call | | 1,597.00000 | 1,588,000 | 3.37 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Put | | 996.00000 | 1,000,000 | 3.37 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Call | | 1,471.00000 | 1,462,000 | 3.33 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Put | | 1,071.00000 | 1,075,000 | 3.33 | 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 |
| R202 | On | 02/02/2012 | Bond Future | | | 186.93842 | 186.89659 | | | 0.00 | 0 | 36,743.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Call | | 9,897.00000 | 9,938,000 | | 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 | | 9,847.00000 | 9,888,000 | | 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 | | 9,947.00000 | 9,988,000 | | 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 | | | 7.33400 | 7.32200 | | 5.57 | 122,997,010.65 | 1,145 | 3,569.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 6,382.00000 | 6,326,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 0.00000 | 0,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 6,597.00000 | 6,541,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 0.00000 | 0,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 6,167.00000 | 6,111,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 0.00000 | 0,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Put | | 1,756.00000 | 1,808,000 | 5.38 | 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 | 02/02/2012 | Bond Future | 6.95 | Call | | 10.00000 | 6,000 | 5.38 | 0.00 | 0 | 2,640.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 721.00000 | 745,000 | 5.46 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 152.00000 | 121,000 | 5.46 | 0.00 | 0 | 880.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 440.00000 | 388,000 | 5.52 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 310.00000 | 314,000 | 5.52 | 0.00 | 0 | 880.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 2,868.00000 | 2,813,000 | 5.71 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 0.00000 | 1,000 | 5.71 | 0.00 | 0 | 2,640.00 |
| R203 | On | 03/05/2012 | Bond Future | | | 7.42800 | 7.41500 | | 5.88 | 119,964,008.70 | 1,145 | 1,404.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,802.00000 | 5,745,000 | 6.36 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 63.00000 | 64,000 | 6.36 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 6,000.00000 | 5,943,000 | 6.36 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 54.00000 | 55,000 | 6.36 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,605.00000 | 5,548,000 | 6.36 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 74.00000 | 75,000 | 6.36 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.00 | Put | | 2,411.00000 | 2,447,000 | 5.72 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.00 | Call | | 543.00000 | 521,000 | 5.72 | 0.00 | 0 | 4,200.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.15 | Put | | 1,951.00000 | 1,983,000 | 5.77 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.15 | Call | | 763.00000 | 737,000 | 5.77 | 0.00 | 0 | 1,400.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 1,362.00000 | 1,325,000 | 5.86 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 1,206.00000 | 1,227,000 | 5.86 | 0.00 | 0 | 1,400.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 2,328.00000 | 2,281,000 | 6.02 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 631.00000 | 642,000 | 6.02 | 0.00 | 0 | 4,200.00 |
| R203 | On | 02/08/2012 | Bond Future | | | 7.50100 | 7.48700 | | 6.76 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,903.00000 | 4,852,000 | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 694.00000 | 703,000 | 7.25 | 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 | 02/08/2012 | Bond Future | 8.55 | Call | | 5,060.00000 | 5,008,000 | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 649.00000 | 656,000 | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,742.00000 | 4,691,000 | 7.23 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 736.00000 | 744,000 | 7.23 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | | | 7.57400 | 7.55900 | | 6.80 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Call | | 2,929.00000 | 2,891,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Put | | 2,155.00000 | 2,178,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Call | | 3,049.00000 | 3,009,000 | 6.98 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Put | | 2,073.00000 | 2,094,000 | 6.98 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Call | | 2,811.00000 | 2,773,000 | 6.92 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Put | | 2,239.00000 | 2,262,000 | 6.92 | 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 | | | 7.62900 | 7.60700 | | 7.05 | 175,288,962.98 | 1,702 | 3,450.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 7,117.00000 | 7,000,000 | 7.46 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 7.46 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 7,361.00000 | 7,243,000 | 7.46 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | 7.46 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 6,873.00000 | 6,755,000 | 7.46 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1.00000 | 0,000 | 7.46 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.25 | Put | | 1,949.00000 | 2,058,000 | 6.84 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.25 | Call | | 19.00000 | 10,000 | 6.84 | 0.00 | 0 | 540.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 2,089.00000 | 1,971,000 | 7.15 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 16.00000 | 15,000 | 7.15 | 0.00 | 0 | 540.00 |

| 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 | 7.50 | Call | | 220.00000 | 165,000 | 6.95 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.50 | Put | | 794.00000 | 856,000 | 6.95 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | | | 7.72200 | 7.69900 | | 7.27 | 177,764,334.76 | 1,702 | 1,702.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,456.00000 | 5,346,000 | 7.81 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 206.00000 | 215,000 | 7.81 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,673.00000 | 5,561,000 | 7.81 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 182.00000 | 189,000 | 7.81 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,239.00000 | 5,129,000 | 7.78 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 231.00000 | 240,000 | 7.78 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | | | 7.80000 | 7.77600 | | 8.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,706.00000 | 4,615,000 | 8.85 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,174.00000 | 1,203,000 | 8.85 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,882.00000 | 4,789,000 | 8.88 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,112.00000 | 1,139,000 | 8.88 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,533.00000 | 4,443,000 | 8.82 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,240.00000 | 1,270,000 | 8.82 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 7.87500 | 7.84900 | | 8.51 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Call | | 3,459.00000 | 3,385,000 | 8.51 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Put | | 2,736.00000 | 2,787,000 | 8.51 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Call | | 3,596.00000 | 3,521,000 | 8.54 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Put | | 2,635.00000 | 2,685,000 | 8.54 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Call | | 3,329.00000 | 3,257,000 | 8.49 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Put | | 2,844.00000 | 2,897,000 | 8.49 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 6.03600 | 6.02300 | | 1.59 | 0.00 | 0 | 300.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 3,545.00000 | 3,522,000 | 1.61 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 1.61 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 3,633.00000 | 3,609,000 | 1.61 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 1.61 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 3,458.00000 | 3,434,000 | 1.61 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | 1.61 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | | | 6.09400 | 6.07900 | | 1.67 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 2,252.00000 | 2,228,000 | 1.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 3.00000 | 3,000 | 1.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 2,329.00000 | 2,305,000 | 1.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 2.00000 | 2,000 | 1.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 2,174.00000 | 2,151,000 | 1.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 3.00000 | 4,000 | 1.75 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | | | 6.08400 | 6.06500 | | 1.99 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Call | | 1,734.00000 | 1,711,000 | 2.12 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Put | | 121.00000 | 124,000 | 2.12 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Call | | 1,792.00000 | 1,768,000 | 2.12 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Put | | 112.00000 | 114,000 | 2.12 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Call | | 1,678.00000 | 1,655,000 | 2.12 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Put | | 132.00000 | 136,000 | 2.12 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 6.01600 | 5.99200 | | 2.06 | 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 | 01/11/2012 | Bond Future | 6.00 | Call | | 756.00000 | 741,000 | 2.06 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Put | | 747.00000 | 759,000 | 2.06 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Call | | 788.00000 | 772,000 | 2.07 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Put | | 721.00000 | 733,000 | 2.07 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Call | | 726.00000 | 711,000 | 2.06 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Put | | 774.00000 | 787,000 | 2.06 | 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 | | | 7.84800 | 7.81600 | | 7.26 | 2,492,824,036.88 | 25,708 | 19,681.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 6,476.00000 | 6,294,000 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,738.00000 | 6,555,000 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1.00000 | 0,000 | 7.74 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 6,214.00000 | 6,031,000 | 7.72 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | 7.72 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 2,710.00000 | 2,892,000 | 6.95 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 2.00000 | 1,000 | 6.95 | 0.00 | 0 | 1,920.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Put | | 1,068.00000 | 1,206,000 | 7.09 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Call | | 114.00000 | 69,000 | 7.09 | 0.00 | 0 | 640.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Call | | 541.00000 | 417,000 | 7.19 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Put | | 347.00000 | 406,000 | 7.19 | 0.00 | 0 | 640.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 3,810.00000 | 3,627,000 | 7.50 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 7.50 | 0.00 | 0 | 1,920.00 |
| R207 | On | 03/05/2012 | Bond Future | | | 7.94200 | 7.90800 | | 8.46 | 2,485,956,306.20 | 25,282 | 23,774.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,896.00000 | 4,731,000 | 8.88 | 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 | 03/05/2012 | Bond Future | 8.75 | Put | | 363.00000 | 387,000 | 8.88 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,119.00000 | 4,953,000 | 8.91 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 326.00000 | 348,000 | 8.91 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,675.00000 | 4,512,000 | 8.85 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 404.00000 | 429,000 | 8.85 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 3,302.00000 | 3,431,000 | 8.20 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 719.00000 | 660,000 | 8.20 | 0.00 | 0 | 2,400.00 |
| R207 | On | 03/05/2012 | Bond Future | 7.65 | Put | | 2,537.00000 | 2,647,000 | 8.29 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 7.65 | Call | | 1,092.00000 | 1,014,000 | 8.29 | 0.00 | 0 | 800.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.00 | Call | | 2,002.00000 | 1,890,000 | 8.46 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.00 | Put | | 1,493.00000 | 1,570,000 | 8.46 | 0.00 | 0 | 800.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 3,032.00000 | 2,894,000 | 8.63 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 888.00000 | 938,000 | 8.63 | 0.00 | 0 | 2,400.00 |
| R207 | On | 02/08/2012 | Bond Future | | | 8.02100 | 7.98600 | | 9.73 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,252.00000 | 5,110,000 | 10.30 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 1,244.00000 | 1,290,000 | 10.30 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,442.00000 | 5,297,000 | 10.34 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 1,179.00000 | 1,222,000 | 10.34 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,065.00000 | 4,925,000 | 10.26 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 1,313.00000 | 1,361,000 | 10.26 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 8.09400 | 8.05700 | | 9.95 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,922.00000 | 3,808,000 | 9.95 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 2,918.00000 | 2,998,000 | 9.95 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 4,072.00000 | 3,955,000 | 9.98 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 2,811.00000 | 2,887,000 | 9.98 | 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 | 01/11/2012 | Bond Future | 8.20 | Call | | 3,780.00000 | 3,668,000 | 9.93 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 3,035.00000 | 3,117,000 | 9.93 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 7.89800 | 7.86000 | | 7.65 | 1,018,376,495.73 | 10,719 | 9,363.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 6,681.00000 | 6,448,000 | 8.19 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 8.19 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,960.00000 | 6,727,000 | 8.19 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | 8.19 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 6,401.00000 | 6,168,000 | 8.16 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | 8.16 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Put | | 2,566.00000 | 2,796,000 | 7.34 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Call | | 4.00000 | 1,000 | 7.34 | 0.00 | 0 | 2,880.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Put | | 1,107.00000 | 1,288,000 | 7.48 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Call | | 117.00000 | 65,000 | 7.48 | 0.00 | 0 | 960.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Call | | 586.00000 | 432,000 | 7.59 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Put | | 341.00000 | 420,000 | 7.59 | 0.00 | 0 | 960.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 4,119.00000 | 3,886,000 | 7.95 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 0.00000 | 0,000 | 7.95 | 0.00 | 0 | 2,880.00 |
| R208 | On | 03/05/2012 | Bond Future | | | 7.98200 | 7.94300 | | 9.32 | 996,314,113.98 | 10,719 | 8,877.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 6,286.00000 | 6,071,000 | 9.95 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 217.00000 | 235,000 | 9.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,534.00000 | 6,317,000 | 9.95 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 190.00000 | 207,000 | 9.95 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 6,037.00000 | 5,825,000 | 9.92 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 243.00000 | 265,000 | 9.92 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 3,455.00000 | 3,618,000 | 9.06 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 752.00000 | 681,000 | 9.06 | 0.00 | 0 | 3,000.00 |
| R208 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 2,628.00000 | 2,766,000 | 9.16 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 1,157.00000 | 1,062,000 | 9.16 | 0.00 | 0 | 1,000.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.05 | Call | | 2,150.00000 | 2,012,000 | 9.35 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.05 | Put | | 1,512.00000 | 1,607,000 | 9.35 | 0.00 | 0 | 1,000.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.35 | Call | | 3,277.00000 | 3,105,000 | 9.54 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.35 | Put | | 878.00000 | 939,000 | 9.54 | 0.00 | 0 | 3,000.00 |
| R208 | On | 02/08/2012 | Bond Future | | | 8.05200 | 8.01100 | | 10.73 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,594.00000 | 5,415,000 | 11.41 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 1,395.00000 | 1,455,000 | 11.41 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,797.00000 | 5,615,000 | 11.45 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 1,323.00000 | 1,380,000 | 11.45 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,393.00000 | 5,217,000 | 11.36 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 1,470.00000 | 1,534,000 | 11.36 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 8.12000 | 8.07800 | | 10.97 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 4,054.00000 | 3,915,000 | 10.97 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 3,079.00000 | 3,179,000 | 10.97 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 4,218.00000 | 4,075,000 | 11.01 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 2,962.00000 | 3,058,000 | 11.01 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,901.00000 | 3,764,000 | 10.95 | 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 | 01/11/2012 | Bond Future | 8.20 | Put | | 3,208.00000 | 3,310,000 | 10.95 | 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 | | | 8.76700 | 8.70400 | | 16.24 | 142,118,964.12 | 1,843 | 1,555.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,436.00000 | 1,977,000 | 16.46 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 117.00000 | 162,000 | 16.46 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 2,777.00000 | 2,304,000 | 16.51 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 78.00000 | 108,000 | 16.51 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,106.00000 | 1,667,000 | 16.42 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 171.00000 | 235,000 | 16.42 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | | | 8.83900 | 8.77400 | | 16.50 | 138,326,272.85 | 1,843 | 1,335.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 3,546.00000 | 3,221,000 | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 1,789.00000 | 1,976,000 | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 3,782.00000 | 3,446,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 1,645.00000 | 1,821,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,318.00000 | 3,005,000 | 16.46 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,944.00000 | 2,143,000 | 16.46 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | | | 8.90100 | 8.83500 | | 19.00 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,952.00000 | 5,615,000 | 19.37 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 2,812.00000 | 2,989,000 | 19.37 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 6,185.00000 | 5,841,000 | 19.44 | 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 | 02/08/2012 | Bond Future | 9.30 | Put | | 2,681.00000 | 2,851,000 | 19.44 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,723.00000 | 5,393,000 | 19.30 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 2,950.00000 | 3,134,000 | 19.30 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | | | 8.96200 | 8.89400 | | 19.42 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,475.00000 | 5,178,000 | 19.42 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 4,662.00000 | 4,888,000 | 19.42 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,683.00000 | 5,380,000 | 19.50 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 4,491.00000 | 4,711,000 | 19.50 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,281.00000 | 4,989,000 | 19.38 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 4,850.00000 | 5,081,000 | 19.38 | 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 |
| 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 | | | 139.49800 | 139.46610 | | | 0.00 | 0 | 755.00 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Call | | 8,466.00000 | 8,498,000 | | 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 | | 8,416.00000 | 8,448,000 | | 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 | | 8,516.00000 | 8,548,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | | | 116.65044 | 116.63755 | | | 0.00 | 0 | 480.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Call | | 6,138.00000 | 6,150,000 | | 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 | | 6,088.00000 | 6,100,000 | | 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 | | 6,188.00000 | 6,200,000 | | 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 | | | 113.76734 | 113.74320 | | | 0.00 | 0 | 2,677.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Call | | 5,243.00000 | 5,267,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Call | | 5,193.00000 | 5,217,000 | | 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 | | 5,293.00000 | 5,317,000 | | 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 | | | 8.75800 | 8.69000 | | 14.60 | 0.00 | 0 | 487.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,573.00000 | 2,069,000 | 14.80 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 105.00000 | 152,000 | 14.80 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 2,926.00000 | 2,406,000 | 14.84 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 70.00000 | 101,000 | 14.84 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,233.00000 | 1,749,000 | 14.76 | 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 | 02/02/2012 | Bond Future | 8.95 | Put | | 156.00000 | 222,000 | 14.76 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | | | 8.83500 | 8.76600 | | 14.83 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 4,909.00000 | 4,503,000 | 15.05 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 1,158.00000 | 1,302,000 | 15.05 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 5,181.00000 | 4,765,000 | 15.09 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 1,057.00000 | 1,191,000 | 15.09 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 4,642.00000 | 4,247,000 | 15.01 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 1,266.00000 | 1,422,000 | 15.01 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | | | 8.90200 | 8.83100 | | 17.08 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 6,065.00000 | 5,700,000 | 17.42 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 2,845.00000 | 3,039,000 | 17.42 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 6,304.00000 | 5,932,000 | 17.49 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 2,712.00000 | 2,899,000 | 17.49 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,829.00000 | 5,472,000 | 17.35 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 2,984.00000 | 3,186,000 | 17.35 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | | | 8.97000 | 8.89600 | | 17.46 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,544.00000 | 5,221,000 | 17.46 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 4,738.00000 | 4,990,000 | 17.46 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,756.00000 | 5,426,000 | 17.53 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 4,566.00000 | 4,811,000 | 17.53 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,346.00000 | 5,030,000 | 17.43 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 4,926.00000 | 5,185,000 | 17.43 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------------------|------------------|---------------------|
| 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 |
| TRT1 | On | 02/02/2012 | Index Future | | | 368.90200 | 367.21500 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | | | 1.27930 | 1.27010 | | 16.85 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | 1.20 | Call | | 771.00000 | 854,000 | 16.24 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | 1.20 | Put | | 70.00000 | 61,000 | 16.24 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | 1.25 | Call | | 420.00000 | 475,000 | 15.80 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | 1.25 | Put | | 219.00000 | 182,000 | 15.80 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | 1.15 | Call | | 1,219.00000 | 1,309,000 | 16.67 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/03/2012 | Foreign Exchange Future | 1.15 | Put | | 18.00000 | 16,000 | 16.67 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | | | 1.29600 | 1.28690 | | 17.70 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | 1.15 | Call | | 1,452.00000 | 1,531,000 | 15.96 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | 1.15 | Put | | 83.00000 | 71,000 | 15.96 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | 1.20 | Call | | 1,062.00000 | 1,129,000 | 16.34 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | 1.20 | Put | | 193.00000 | 169,000 | 16.34 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | 1.10 | Call | | 1,910.00000 | 1,996,000 | 17.13 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 18/06/2012 | Foreign Exchange Future | 1.10 | Put | | 41.00000 | 36,000 | 17.13 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 18,389,574,915.36 | 189,090 | 1,256,530.00 |

i-Bonds

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

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 0.00 | 0 | 0.00 |
| AB05 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,000,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,500,000.00 |
| 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 |
| 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 | 0.00 |
| ABCPI3 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| ABFN04 | On | 25/02/2015 | | | 100.00000 | 100.00000 | | | 147,000,000,000.00 | 1,470,000 | 490,000.00 |
| ABFN05 | On | 17/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |
| ABL10B | On | 15/03/2015 | | | 100.00000 | 100.00000 | | | 70,200,000,000.00 | 702,000 | 234,000.00 |
| ABL11A | On | 29/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL11B | On | 29/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL12B | 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 | | | 0.00 | 0 | 0.00 |
| ABL8B | On | 19/09/2013 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ABL9 | On | 19/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 1,800,000,000,000.00 | 18,000,000 | 3,000,000.00 |
| ABLC04 | On | 15/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC05 | On | 07/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI02 | On | 08/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| ABN10 | On | 04/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN17 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN23 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN32 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN33 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN34 | On | 29/01/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 63,000,000,000.00 | 630,000 | 210,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABN43 | On | 12/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN44 | On | 14/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,500,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,500,000.00 |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS11 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL025On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL026On | 08/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL027On | 20/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL028On | 15/09/2015 | Spot Bond | | | 13.50000 | 13.50000 | | | 0.00 | 0 | 0.00 |
| ACL029On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL033On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL036On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL038On | 16/10/2012 | 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 | 29/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL054On | 29/01/2013 | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL070On | 31/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL071On | 20/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL072On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL075On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL077On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL078On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

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

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 28/03/2012 | Spot Bond | | | 10.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL106On | 28/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL107On | 28/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL108On | 28/03/2012 | 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 |
| 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 |

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

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL139 | On | 30/07/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL140 | On | 20/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL141 | On | 30/07/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL142 | On | 20/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| ACL145 | On | 20/12/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL146 | On | 30/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL147 | On | 20/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL148 | On | 20/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB01 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB02 | On | 14/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB03 | 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 |
| AHF1A | On | 21/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AHF1B | On | 21/11/2014 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| AHF1C | On | 21/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR01 | On | 15/03/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 82,000,000,000.00 | 820,000 | 8,000,000.00 |
| AIR01U | On | 06/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02 | On | 30/04/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02U | On | 05/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,000,000.00 |
| AIR03U | On | 26/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR04U | On | 26/10/2029 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIRL01 | On | 30/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIRL02 | On | 18/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW10 | On | 01/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW11 | On | 01/10/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 0.00 | 0 | 0.00 |
| 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 |
| BAYA08 | On | 31/12/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On | 31/03/2016 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA15 | 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 |
| BAYC10 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD10 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD20 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD30 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD40 | On | 30/06/2035 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |
| BCP55 | On | 23/04/2012 | | | 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 |
| BD310A | On | 08/05/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310E | On | 03/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310C | On | 18/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311A | On | 08/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311E | On | 04/07/2013 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-----------|------------------|---------------|
| BD311C | On | 31/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311E | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311F | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311F | On | 20/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BEER0 | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22A | On | 21/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22A | On | 21/07/2016 | | | 100.00000 | 100.00000 | | 105,000,000,000.00 | 1,050,000 | 350,000.00 | |
| BG22A | On | 21/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22B | On | 21/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22C | On | 21/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22D | On | 21/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG22Y | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| BG32D | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BG32Y | On | 30/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |
| 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 |
| 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 |
| BIDC18 | On | 24/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC19 | On | 04/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BLG1C | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWF0 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWF0 | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR04 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR07 | On | 07/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BUS01 | On | 30/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL03 | On | 18/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL04 | On | 18/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL05 | On | 02/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL06 | On | 02/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,000,000.00 |
| CBL08 | On | 02/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL09 | On | 29/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 54,000,000,000.00 | 540,000 | 180,000.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 126,800,000,000.00 | 1,268,000 | 13,000,000.00 |
| 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 | 100,000,000.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 33,000,000.00 |
| CGR10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| CLN103 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN104 | On | 15/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN108 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN110On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN111On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN112On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN113On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN114On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN115On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN116On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN117On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN118On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN119On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN120On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN121On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN123On | 23/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN124On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN125On | 16/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN126On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

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

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|---------------|
| 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 |
| 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 | | 37,200,000,000.00 | | 372,000 | 124,000.00 |
| 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 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN186On 06/07/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN187On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN188On 20/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN189On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN190On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN191On 23/08/2016 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0.00 |
| CLN192On 24/08/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN193On 29/08/2021 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0.00 |
| CLN194On 31/08/2016 Spot Bond | | | 8.25000 | 8.25000 | | | 0.00 | 0 | 0.00 |
| CLN195On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN196On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN197On 15/06/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN198On 13/09/2021 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN199On 13/09/2016 Spot Bond | | | 2.40000 | 2.40000 | | | 0.00 | 0 | 0.00 |
| CLN200On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN201On 20/03/2012 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN202 | On | 20/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN203 | On | 20/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN204 | On | 20/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN205 | On | 24/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN206 | On | 20/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN207 | On | 21/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN208 | On | 30/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN209 | On | 20/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN210 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN211 | On | 20/12/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN212 | On | 20/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN213 | On | 12/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN218On 20/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN219On 20/10/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN220On 11/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN221On 20/10/2016 Spot Bond | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0.00 |
| CLN222On 20/10/2016 Spot Bond | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0.00 |
| CLN223On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN224On 15/06/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN225On 09/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN226On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN227On 20/12/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN228On 14/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN229On 14/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN230On 17/01/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN231On 17/01/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN232On 20/06/2014 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN34 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN39 | On | 07/02/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN42 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |
| 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 |
| 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 | | | 0.00 | 0 | 0.00 |
| CLN94 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 1,400,000,000.00 | 14,000,000 | 9,000,000.00 |
| 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 | 18/01/2013 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| COJ11 | On | 29/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ12 | On | 17/02/2012 | Spot Bond | | | 5.86800 | 5.86800 | | | 0.00 | 0 | 0.00 |
| COJ13 | On | 18/04/2012 | Spot Bond | | | 6.05000 | 6.05000 | | | 0.00 | 0 | 0.00 |
| CPL001 | On | 05/03/2012 | Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| CPL002 | On | 29/11/2014 | Spot Bond | | | 7.17500 | 7.17500 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 01/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 05/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 05/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 05/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 28/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 12/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 12/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD02 | On | 01/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,000,000.00 |
| DV22 | On | 07/02/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 82,042,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| DV23 | On | 27/02/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 4,000,000,000,000.00 | 40,000,000 | 143,201,000.00 |
| DVF12 | On | 13/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,061,000.00 |
| EDC01 | On | 04/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 3,000,000,000,000.00 | 30,000,000 | 10,000,000.00 |
| EGL01 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |
| EPF001 | On | 19/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,500,000.00 |
| EQ149L | On | 13/03/2012 | 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 |
| 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EQ164L | On | 13/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ166L | On | 08/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ167L | On | 16/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS02 | On | 01/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/08/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/08/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|----------------|
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 50,001,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 9.25000 | | | 0.00 | 0 | 283,001,000.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 10.00000 | | 4,500,000,000,000.00 | | 450,000,000 | 537,076,000.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 7.85000 | | 78,500,000,000.00 | | 10,000,000 | 27,001,000.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 7.50000 | | 1,200,000,000,000.00 | | 160,000,000 | 529,002,000.00 |
| 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 | | 35,100,000,000.00 | | 351,000 | 117,000.00 |
| 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 | | | 0.00 | 0 | 4,500,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------------------|-------|------------------|------------------|
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB10 | On | 25/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | 100,770,000,000,000.00 | | 1,007,700,000 | 1,014,900,000.00 |
| FRBC2 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On | 31/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI33 | On | 07/12/2033 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBZ03 | On | 10/12/2024 | | | 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 |
| FRC11 | On | 26/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC17 | On | 03/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC29 | On | 22/07/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC40 | On | 20/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC42 | On | 25/11/2012 | | | 6.90500 | 6.90500 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC55 | On | 11/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC59 | On | 14/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| FRC81 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC82 | On | 15/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC87 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC88 | On | 20/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC89 | On | 20/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC90 | On | 20/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC91 | On | 20/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC92 | On | 20/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B1 | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 37,000,000,000.00 | 370,000 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 1,000,000.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 55,500,000,000.00 | 555,000 | 185,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| 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 |
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 63,000,000,000.00 | 630,000 | 210,000.00 |
| 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 |
| FRS63 | On | 22/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS64 | On | 26/01/2042 | Spot Bond | | | 2.00000 | 2.00000 | | | 600,000,000,000.00 | 300,000,000 | 100,000,000.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,600,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| GOVEX | On | 09/05/2047 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT11 | On | 29/01/2013 | 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 |
| GPT14 | On | 30/04/2012 | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| GRA28 | On | 01/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 | On | 15/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 | On | 15/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB85 | On | 25/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB86 | On | 26/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 157,250,000.00 |
| GRD16 | On | 18/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| GRD16 | On | 12/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 | On | 18/04/2012 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------------|------------------|------------------|
| GRT01 | On | 08/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT02 | On | 13/05/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT03 | On | 15/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT04 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 42,000,000,000.00 | 420,000 | 140,000.00 |
| GRT05 | On | 25/01/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 226,400,000,000,000.00 | 2,264,000,000 | 1,254,000,000.00 |
| GSIZ16 | On | 23/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 39,600,000,000.00 | 396,000 | 35,686,000.00 |
| HMS1B | On | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C | On | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C | On | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1C | On | 19/07/2015 | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------------|------------------|---------------|
| HMS1COn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1FOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1GOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY2On | 31/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 12,000,000,000,000.00 | 120,000,000 | 28,001,000.00 | |
| HWAY2On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 98,000,000.00 |
| HWAY2On | 07/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY3On | 31/07/2034 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,000,000.00 |
| HWAY3On | 31/07/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBC01 On | 16/03/2015 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| IBL01 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL03 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL05 | On | 12/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL06 | On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL09 | On | 08/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000.00 |
| IBL12 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL13 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 70,200,000,000.00 | 702,000 | 234,000.00 |
| IBL14 | On | 28/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL15 | On | 28/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL18 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 20,000,000.00 |
| IBL19 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 300,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| 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 | | | 54,000,000,000.00 | 540,000 | 180,000.00 |
| 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 | 3,000,000.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IHL01 | On | 29/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IHL02 | On | 29/12/2014 | 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 | | | 3,202,829,800,000.00 | 32,028,298 | 32,028,299.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------------|------------------|---------------|
| 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 |
| IND147 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND206 | On | 07/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | 12,000,000,000,000.00 | 120,000,000 | 50,000,000.00 | |
| IND207 | On | 14/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND208 | On | 21/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND210 | On | 06/03/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| IND214 | On | 03/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND215 | On | 10/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND216 | On | 17/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND217 | On | 24/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND218 | On | 02/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND219 | On | 08/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND220 | On | 15/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND221 | On | 22/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND222 | On | 29/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND223 | On | 05/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND224 | On | 12/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND225 | On | 19/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND226 | On | 26/06/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND227 | On | 03/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND228 | On | 10/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND229 | On | 17/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND230 | On | 24/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND231 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND232 | On | 07/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND233 | On | 14/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND234 | On | 21/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND235 | On | 28/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND236 | On | 04/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND237 | On | 11/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND238 | On | 18/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND239 | On | 25/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND240 | On | 02/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND241 | On | 09/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND242 | On | 16/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND243 | On | 23/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND244 | On | 30/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND245 | On | 06/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND246 | On | 13/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND247 | On | 20/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND248 | On | 27/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND249 | On | 04/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND250 | On | 11/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING101 | On | 21/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING126 | On | 25/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING127 | On | 07/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING128 | On | 26/03/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| ING130 | On | 16/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING131 | On | 24/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING132 | On | 22/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING133 | On | 28/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING134 | On | 16/03/2012 | | | 100.00000 | 100.00000 | | 5,000,000,000,000.00 | | 50,000,000 | 50,000,000.00 |
| ING135 | On | 10/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING136 | On | 09/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING137 | On | 14/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING30 | On | 30/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING82 | On | 30/07/2012 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|---------------|---------|------------------|---------------|
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | 25,800,000.00 | 258,000 | 258,000 | 86,000.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 29,000,000.00 |
| 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 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV016 | On | 06/12/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV017 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 2.75000 | | | 0.00 | 0 | 0.00 |
| IV03 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| IVA204 | On | 26/01/2013 | 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 |
| IVA211 | On | 15/03/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA212 | On | 22/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA213 | On | 29/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA214 | On | 05/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA215 | On | 12/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA216 | On | 19/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA217 | On | 26/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA218 | On | 03/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA219 | On | 10/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA220 | On | 17/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA221 | On | 24/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA222 | On | 31/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA223 | On | 07/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA224 | On | 14/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA225 | On | 21/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA226 | On | 28/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA227 | On | 05/07/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA228 | On | 12/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA229 | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA230 | On | 26/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA231 | On | 02/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA232 | On | 08/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA233 | On | 16/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA234 | On | 23/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA235 | On | 30/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA236 | On | 06/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA237 | On | 13/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA238 | On | 20/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA239 | On | 27/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA240 | On | 04/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA241 | On | 11/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA242 | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA243 | On | 25/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA244 | On | 01/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA245 | On | 08/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA246 | On | 15/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA247 | On | 22/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA248 | On | 29/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA249 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA250 | On | 13/12/2012 | 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 | 24,000,000.00 |
| KCF01L | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KCF02L | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB006 | On | 01/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP005 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LEO01 | On | 29/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,700,000.00 |
| MAQ00 | On | 27/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 09/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 05/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ01 | On | 26/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 16/04/2012 | Spot Bond | | | 7.09500 | 7.09500 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 102,000,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 30/01/2013 | | | 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 |
| 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 |
| MCB2M | On | 13/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MCB3M | On | 13/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| MEFSAOn | 05/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSAOn | 05/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSAOn | 05/01/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSAOn | 05/07/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSBOn | 05/10/2016 | Spot Bond | | | 8.59000 | 8.59000 | | | 0.00 | 0 | 0.00 |
| MEFSBOn | 05/01/2019 | Spot Bond | | | 9.34000 | 9.34000 | | | 0.00 | 0 | 0.00 |
| MEFSBOn | 05/01/2022 | Spot Bond | | | 10.01000 | 10.01000 | | | 0.00 | 0 | 0.00 |
| MET01 On | 15/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 74,800,000.00 |
| MFS1AOn | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1AOn | 20/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1B On | 20/09/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MGL01 On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,000,000.00 |
| MTN02 On | 13/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000.00 |
| 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 | | | 0.00 | 0 | 3,500,000.00 |
| MTN05 On | 28/10/2013 | 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 |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| 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 | | | 44,400,000,000.00 | 444,000 | 148,000.00 |
| N4A411On | 14/08/2020 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A502On | 14/08/2020 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4B508On | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|------------|------------------|---------------|
| 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 | | 2,080,000,000,000.00 | 20,800,000 | 5,200,000.00 | |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,000,000.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 100.00000 | | 114,900,000,000.00 | 1,149,000 | 383,000.00 | |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,000,000.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | 4,000,000 | 1,000,000.00 | |
| NBK6A | On | 19/04/2015 | | | 100.00000 | 100.00000 | | 100,000,000,000.00 | 1,000,000 | 10,000,000.00 | |
| NBK6B | On | 19/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK7B | On | 19/04/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK8A | On | 24/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK8B | On | 24/03/2014 | | | 100.00000 | 100.00000 | | 42,000,000,000.00 | 420,000 | 140,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NBK9A | On | 23/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,000,000.00 |
| NBK9B | On | 23/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 24/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 30/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 28/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 17/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 22/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 20/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 12/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 25/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 30/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 27/05/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| NED12 | On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED12 | On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED6 | On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED7 | On | 08/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | 2,000,000,000,000.00 | | 20,000,000 | 5,000,000.00 |
| NED8 | On | 08/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,500,000.00 |
| NED9 | On | 06/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NEDH1 | On | 20/11/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NEDH1 | On | 20/11/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET31 | On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET41 | On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NMP20 | On | 24/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2016 | Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2014 | Spot Bond | | | 6.58500 | 6.58500 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2012 | Spot Bond | | | 6.12500 | 6.12500 | | | 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 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1B1:On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1B1:On 22/05/2014 Spot Bond | | | 6.92500 | 6.92500 | | | 0.00 | 0 | 0.00 |
| NQ1B1:On 22/05/2012 Spot Bond | | | 6.57500 | 6.57500 | | | 0.00 | 0 | 0.00 |
| NQ1B1:On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1C1:On 22/05/2020 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1C1:On 22/05/2014 Spot Bond | | | 7.32500 | 7.32500 | | | 0.00 | 0 | 0.00 |
| NQ1C1:On 22/05/2012 Spot Bond | | | 7.05500 | 7.05500 | | | 0.00 | 0 | 0.00 |
| NQ1C1:On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A:On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A:On 22/05/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1A:On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1B:On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1B:On 22/05/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C:On 22/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQF1C:On 22/05/2013 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------------|------------------|---------------|
| 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 | | 22,500,000,000,000.00 | 225,000,000 | 121,000,000.00 | |
| NRA01 | On | 30/11/2018 | | | 100.00000 | 100.00000 | | 525,000,000,000.00 | 5,250,000 | 6,750,000.00 | |
| NRA01 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 31/10/2022 | | | 100.00000 | 100.00000 | | 19,780,000,000,000.00 | 197,800,000 | 74,200,000.00 | |
| NRA02 | On | 31/05/2023 | | | 100.00000 | 100.00000 | | 45,980,000,000,000.00 | 459,800,000 | 243,000,000.00 | |
| NRA02 | On | 30/11/2028 | | | 100.00000 | 100.00000 | | 30,430,000,000,000.00 | 304,300,000 | 110,400,000.00 | |
| 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 |
| NTC10 | On | 18/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NTC11 | On | 18/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NTC12 | On | 25/08/2016 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NTC13 | On | 02/02/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1B | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1C | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1D | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1E | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OML01 | On | 27/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 55,500,000.00 |
| OTCA0 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA1 | On | 30/04/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA1 | On | 31/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCB1 | On | 31/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|---------------|
| PBET01 | On | 13/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On | 06/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PNP03 | On | 21/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PNP04 | On | 16/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A1f | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A2E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A3E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A4f | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9f | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On | 15/09/2013 | | | 100.00000 | 100.00000 | | 25,800,000,000.00 | | 258,000 | 86,000.00 |
| PR2B1E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B1f | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B2E | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B4f | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On | 15/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C1f | On | 15/12/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------------|-------|------------------|-------------------|
| PR2C1 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C4 | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1 | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D4 | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRM1A | On | 15/02/2014 | | | 100.00000 | 100.00000 | | 75,000,000,000.00 | | 750,000 | 250,000.00 |
| PRP1A | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1B | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1C | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP2A | On | 04/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R009P | On | 15/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R010P | On | 21/12/2025 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2013 | | | | 0.00000 | | | 0.00 | 0 | 22,000,000.00 |
| R157 | On | 15/09/2015 | | | 6.65000 | 6.64000 | | 132,177,102,400,000.00 | | 19,876,256,000 | 15,590,798,000.00 |
| R158P | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R159P | On | 15/09/2016 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|------------------|
| R179 | On | 01/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 8.36000 | 8.30000 | | 78,805,899,480,000.00 | | 9,426,543,000 | 8,801,019,000.00 |
| 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 | | | 218.67302 | 218.56934 | | 9,184,266,840,000.00 | | 42,000,000 | 570,500,000.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 2.20000 | 2.20000 | | 352,836,000,000.00 | | 160,380,000 | 417,490,000.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 6.20000 | 6.19500 | | 12,386,360,000,000.00 | | 1,997,800,000 | 3,405,594,630.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.30000 | 2.30000 | | 852,012,000,000.00 | | 370,440,000 | 1,703,580,000.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 7.32500 | 7.31000 | | 32,243,199,650,000.00 | | 4,401,802,000 | 7,073,680,000.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 7.62000 | 7.59500 | | 13,607,818,860,000.00 | | 1,785,803,000 | 5,401,814,016.00 |
| 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 | | | 6.03000 | 6.01500 | | 33,677,550,000,000.00 | | 5,585,000,000 | 4,548,750,000.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 7.84000 | 7.80500 | | 37,698,214,382,080.00 | | 4,808,445,712 | 9,345,062,085.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 7.89000 | 7.85000 | | 31,497,637,440,000.00 | | 3,992,096,000 | 9,379,455,968.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.76000 | 8.69500 | | 46,713,576,000,000.00 | | 5,332,600,000 | 8,336,145,000.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.35000 | 2.35000 | | 96,820,000,000.00 | | 41,200,000 | 1,451,660,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| R211 | On | 31/01/2017 | Spot Bond | | | 0.90000 | 0.90000 | | | 0.00 | 0 | 151,000,000.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.15000 | 2.15000 | | | 2,451,000,000.00 | 1,140,000 | 655,995,713.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.75000 | 8.68000 | | | 30,647,225,000,000.00 | 3,502,540,000 | 1,679,669,000.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 6.50000 | | | 15,199,600,000,000.00 | 2,338,400,000 | 3,283,960,000.00 |
| R221C | On | 15/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R323C | On | 21/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R324C | On | 21/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R325C | On | 21/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R326C | On | 21/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R327C | On | 21/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R328C | On | 21/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R329C | On | 21/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R330C | On | 21/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R331C | On | 21/06/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R346C | On | 21/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| RCSB0 | On | 15/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 09/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RDFC0 | On | 06/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES05 | On | 17/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES06 | On | 18/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2012 | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| RESB0 | On | 03/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On | 24/07/2038 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP001 | On | 28/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP004 | On | 25/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPI01 | On | 22/07/2016 | | | 5.25000 | 5.25000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|---------|------------------|---------------|
| RPP01 | On | 31/08/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP02 | On | 12/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP03 | On | 10/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP04 | On | 07/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP05 | On | 21/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW02 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW21 | On | 21/04/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SA060 | On | 26/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBC2 | On | 28/04/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 26,800,000.00 |
| SBK13 | On | 24/11/2016 | | | 100.00000 | 100.00000 | | 42,000,000,000.00 | 420,000 | 420,000 | 140,000.00 |
| SBK14 | On | 01/12/2017 | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| SBK15 | On | 23/01/2022 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK7 | On | 24/05/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 17,000,000.00 |
| SBK8 | On | 10/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,500,000.00 |
| 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 | 0.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,500,000.00 |
| SBS110 | On | 03/07/2013 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBS11 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS12 | 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 | 20/01/2013 | 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 |
| SCM22 | On | 19/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SHF01 | On | 15/12/2016 | 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 |
| SHS01 | On | 15/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,500,000.00 |
| 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 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| SYN867 | On | 19/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN869 | On | 19/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN870 | On | 20/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN872 | On | 13/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN873 | On | 14/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN874 | On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN875 | On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN876 | On | 20/02/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN87 | On | 21/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN87 | On | 22/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN88 | On | 23/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN881 | On | 23/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN882 | On | 27/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN884 | On | 16/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN885 | On | 22/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN886 | On | 03/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN887 | On | 17/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN888 | On | 17/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN889 | On | 19/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN89 | On | 20/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| T018 | On | 15/07/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| 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 | 500,000.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 8.00000 | | | | 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 |
| TFS90 | On | 05/03/2013 | Spot Bond | | | 6.27000 | 6.27000 | | | | 0.00 | 0 | 0.00 |
| TFS91 | On | 13/03/2012 | 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 | 0.00 |
| THE7A | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| THE7A5 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| THE7B | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| THE7C | On | 18/10/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| THE9B | On | 18/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9B | On | 18/07/2039 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9C | On | 18/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE9C | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------------|------------------|------------------|
| 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 | | | 0.00 | 0 | 0.00 |
| 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 | | | 0.00 | 0 | 1,005,000,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 40,000,000,000,000.00 | 400,000,000 | 400,000,000 | 272,354,460.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 99,000,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 151,000,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 100.00000 | | 2,400,000,000,000.00 | 24,000,000 | 24,000,000 | 32,000,000.00 |
| 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 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TSP121 | On | 02/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP124 | On | 26/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP125 | On | 23/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP126 | On | 04/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR02 | On | 21/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR041 | On | 19/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 15,000,000.00 |
| UTR042 | On | 19/04/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR043 | On | 06/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR40 | On | 10/09/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1A2 | On | 07/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1A3 | On | 07/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1A4 | On | 07/05/2012 | | | 7.57500 | 7.57500 | | | 0.00 | 0 | 0.00 |
| VIP1A5 | On | 07/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1B2 | On | 07/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1B3 | On | 07/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| VIP1C2 | On | 07/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 280,000,000,000.00 | 2,800,000 | 700,000.00 |
| VIP1C3 | On | 07/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VOD002 | 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 | | | 0.00 | 0 | 62,001,000.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 128,000,000.00 |
| 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 | | | 0.00 | 0 | 33,000,000.00 |
| 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 75,000,000.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------------|-----------------------|--------------------------|
| Total for j-Bonds : | | | | | | | 1,019,420,398,852,080.00 | 69,961,439,010 | 91,106,616,171.00 |
| Grand Total: | | | | | | | 1,019,438,788,427,000.00 | 69,961,628,100 | 91,107,872,701.00 |