



Daily MTM Report

Daily summary for: 12/12/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 19/12/2011 Foreign Exchange Future | | | 8.24980 | 8.14090 | | 21.51 | 32,314,466.60 | 3,917 | 187,882.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35 | Call | | 792.00000 | 900,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35 | Put | | 1.00000 | 0,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40 | Call | | 742.00000 | 850,000 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40 | Put | | 1.00000 | 0,000 | 29.97 | 0.00 | 0 | 1,000.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30 | Call | | 842.00000 | 950,000 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30 | Put | | 1.00000 | 0,000 | 30.78 | 0.00 | 0 | 3,780.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75 | Put | | 0.00000 | 0,000 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75 | Call | | 1,391.00000 | 1,500,000 | 35.21 | 0.00 | 0 | 500.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00 | Put | | 58.00000 | 19,000 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00 | Call | | 199.00000 | 269,000 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00 | Put | | 0.00000 | 0,000 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00 | Call | | 1,141.00000 | 1,250,000 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25 | Put | | 1.00000 | 0,000 | 31.18 | 0.00 | 0 | 800.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25 | Call | | 892.00000 | 1,000,000 | 31.18 | 0.00 | 0 | 5,000.00 |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.15 | Call | | 1,991.00000 | 2,100,000 | 42.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 0,000 | 42.12 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Put | | 2.00000 | 1,000 | 28.59 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Call | | 643.00000 | 751,000 | 28.59 | 0.00 | 0 | 11,280.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.45 | Call | | 1,691.00000 | 1,800,000 | 38.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.45 | Put | | 0.00000 | 0,000 | 38.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.40 | Call | | 1,741.00000 | 1,850,000 | 38.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.40 | Put | | 0.00000 | 0,000 | 38.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.25 | Call | | 1,891.00000 | 2,000,000 | 40.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 40.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.05 | Call | | 167.00000 | 228,000 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.05 | Put | | 76.00000 | 28,000 | 21.61 | 0.00 | 0 | 10,750.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.95 | Call | | 2,191.00000 | 2,300,000 | 44.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 44.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.45 | Call | | 693.00000 | 800,000 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.45 | Put | | 2.00000 | 0,000 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 1,441.00000 | 1,550,000 | 35.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 35.61 | 0.00 | 0 | 16,340.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.80 | Call | | 1,341.00000 | 1,450,000 | 34.81 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.90 | Call | | 272.00000 | 358,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.90 | Put | | 31.00000 | 8,000 | 21.69 | 0.00 | 0 | 560.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.70 | Call | | 448.00000 | 552,000 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.70 | Put | | 7.00000 | 2,000 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.85 | Call | | 1,291.00000 | 1,400,000 | 34.41 | 0.00 | 0 | 560.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.85 | Put | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.30 | Call | | 1,841.00000 | 1,950,000 | 40.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 0,000 | 40.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.35 | Call | | 1,791.00000 | 1,900,000 | 39.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 0,000 | 39.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.00 | Call | | 2,141.00000 | 2,250,000 | 44.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 44.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.80 | Call | | 355.00000 | 454,000 | 22.70 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.80 | Put | | 14.00000 | 4,000 | 22.70 | 0.00 | 0 | 12,688.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.60 | Call | | 545.00000 | 651,000 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.60 | Put | | 4.00000 | 1,000 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 1,541.00000 | 1,650,000 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.85 | Call | | 2,291.00000 | 2,400,000 | 45.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 45.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.85 | Call | | 312.00000 | 405,000 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.85 | Put | | 21.00000 | 5,000 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.20 | Call | | 941.00000 | 1,050,000 | 31.58 | 0.00 | 0 | 12,300.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.55 | Call | | 1,591.00000 | 1,700,000 | 37.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.55 | Put | | 0.00000 | 0,000 | 37.05 | 0.00 | 0 | 560.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.35 | Call | | 53.00000 | 62,000 | 22.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.35 | Put | | 262.00000 | 162,000 | 22.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.20 | Call | | 95.00000 | 125,000 | 21.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.20 | Put | | 154.00000 | 75,000 | 21.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.10 | Call | | 2,041.00000 | 2,150,000 | 42.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 42.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.15 | Call | | 991.00000 | 1,100,000 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 31.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.90 | Call | | 1,241.00000 | 1,350,000 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 0,000 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.10 | Call | | 1,041.00000 | 1,150,000 | 32.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 32.39 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 1,491.00000 | 1,600,000 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.20 | Call | | 1,941.00000 | 2,050,000 | 41.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 41.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.30 | Call | | 65.00000 | 78,000 | 22.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.30 | Put | | 224.00000 | 128,000 | 22.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.50 | Call | | 1,641.00000 | 1,750,000 | 37.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.50 | Put | | 0.00000 | 0,000 | 37.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.95 | Call | | 1,191.00000 | 1,300,000 | 33.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.95 | Put | | 0.00000 | 0,000 | 33.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 496.00000 | 601,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 5.00000 | 1,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.40 | Call | | 44.00000 | 49,000 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.40 | Put | | 303.00000 | 199,000 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.25 | Call | | 78.00000 | 98,000 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.25 | Put | | 187.00000 | 98,000 | 21.51 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.75 | Call | | 400.00000 | 503,000 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.75 | Put | | 9.00000 | 3,000 | 23.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.05 | Call | | 1,091.00000 | 1,200,000 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.05 | Put | | 0.00000 | 0,000 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.10 | Call | | 139.00000 | 190,000 | 21.59 | 0.00 | 0 | 11,340.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.10 | Put | | 98.00000 | 40,000 | 21.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.05 | Call | | 2,091.00000 | 2,200,000 | 43.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 43.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.95 | Call | | 234.00000 | 313,000 | 21.67 | 0.00 | 0 | 12,579.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.95 | Put | | 43.00000 | 13,000 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.55 | Call | | 594.00000 | 701,000 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.55 | Put | | 3.00000 | 1,000 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.15 | Call | | 114.00000 | 156,000 | 21.56 | 0.00 | 0 | 1,620.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.15 | Put | | 123.00000 | 56,000 | 21.56 | 0.00 | 0 | 400.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.75 | Call | | 12.00000 | 9,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.75 | Put | | 621.00000 | 509,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.80 | Put | | 669.00000 | 557,000 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.80 | Call | | 10.00000 | 7,000 | 28.67 | 0.00 | 0 | 19,273.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 51.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Put | | 2,809.00000 | 2,700,000 | 51.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 3,759.00000 | 3,650,000 | 51.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 51.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.65 | Put | | 526.00000 | 415,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.65 | Call | | 17.00000 | 15,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.50 | Put | | 389.00000 | 280,000 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.50 | Call | | 30.00000 | 30,000 | 24.78 | 0.00 | 0 | 26,550.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 9.00 | Put | | 864.00000 | 753,000 | 31.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 9.00 | Call | | 5.00000 | 3,000 | 31.23 | 0.00 | 0 | 8,333.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.36150 | 8.25080 | | 22.62 | 98,590,446.50 | 11,791 | 64,434.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Call | | 1,240.00000 | 1,345,000 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Put | | 25.00000 | 20,000 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Call | | 1,194.00000 | 1,298,000 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Put | | 29.00000 | 23,000 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Call | | 1,287.00000 | 1,393,000 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Put | | 22.00000 | 18,000 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 1,274.00000 | 1,380,000 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 23.00000 | 19,000 | 21.06 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.15 | Call | | 1,136.00000 | 1,239,000 | 20.79 | 0.00 | 0 | 30,100.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.15 | Put | | 35.00000 | 28,000 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 1,046.00000 | 1,147,000 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 45.00000 | 36,000 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.80 | Call | | 1,463.00000 | 1,572,000 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.80 | Put | | 12.00000 | 11,000 | 21.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 1,091.00000 | 1,192,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 40.00000 | 31,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Call | | 1,512.00000 | 1,620,000 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Put | | 11.00000 | 9,000 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 797.00000 | 885,000 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 96.00000 | 74,000 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Call | | 536.00000 | 596,000 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Put | | 235.00000 | 185,000 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 916.00000 | 1,012,000 | 20.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 65.00000 | 51,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Call | | 377.00000 | 417,000 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Put | | 426.00000 | 356,000 | 22.41 | 71,200.00 | 200 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Call | | 1,560.00000 | 1,669,000 | 21.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Put | | 9.00000 | 8,000 | 21.58 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Call | | 358.00000 | 396,000 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Put | | 457.00000 | 385,000 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Call | | 1,416.00000 | 1,523,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Put | | 15.00000 | 12,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Call | | 510.00000 | 567,000 | 21.15 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Put | | 259.00000 | 206,000 | 21.15 | 0.00 | 0 | 7,051.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Call | | 1,181.00000 | 1,285,000 | 20.88 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Put | | 30.00000 | 24,000 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Call | | 1,608.00000 | 1,718,000 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Put | | 7.00000 | 7,000 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 874.00000 | 968,000 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 73.00000 | 57,000 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.20 | Call | | 417.00000 | 463,000 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.20 | Put | | 366.00000 | 302,000 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.85 | Call | | 592.00000 | 662,000 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.85 | Put | | 191.00000 | 151,000 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.05 | Call | | 1,227.00000 | 1,332,000 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.05 | Put | | 26.00000 | 21,000 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.60 | Call | | 1,657.00000 | 1,768,000 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.60 | Put | | 6.00000 | 7,000 | 22.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.80 | Call | | 623.00000 | 696,000 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.80 | Put | | 172.00000 | 135,000 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.05 | Call | | 485.00000 | 539,000 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.05 | Put | | 284.00000 | 228,000 | 21.36 | 1,053,360.00 | 4,620 | 4,620.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.90 | Call | | 563.00000 | 628,000 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.90 | Put | | 212.00000 | 167,000 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.15 | Call | | 438.00000 | 487,000 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.15 | Put | | 337.00000 | 276,000 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.35 | Call | | 959.00000 | 1,056,000 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.35 | Put | | 58.00000 | 45,000 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 1,002.00000 | 1,101,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 51.00000 | 40,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.90 | Call | | 1,368.00000 | 1,475,000 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.90 | Put | | 17.00000 | 14,000 | 21.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.70 | Call | | 689.00000 | 769,000 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.70 | Put | | 138.00000 | 108,000 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.10 | Call | | 461.00000 | 512,000 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.10 | Put | | 310.00000 | 251,000 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 835.00000 | 925,000 | 20.18 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 84.00000 | 64,000 | 20.18 | 0.00 | 0 | 2,420.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.40 | Call | | 1,856.00000 | 1,966,000 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.40 | Put | | 5.00000 | 5,000 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.15 | Call | | 2,104.00000 | 2,215,000 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.15 | Put | | 3.00000 | 4,000 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 760.00000 | 845,000 | 20.35 | 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 | 7.60 | Put | | 109.00000 | 84,000 | 20.35 | 1,164,240.00 | 13,860 | 13,860.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.25 | Call | | 396.00000 | 439,000 | 22.20 | 2,028,180.00 | 4,620 | 4,620.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.25 | Put | | 395.00000 | 328,000 | 22.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 2,054.00000 | 2,165,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.20 | Put | | 3.00000 | 4,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 1,321.00000 | 1,427,000 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 20.00000 | 16,000 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 656.00000 | 732,000 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 155.00000 | 121,000 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.40 | Call | | 340.00000 | 377,000 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.40 | Put | | 489.00000 | 416,000 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.45 | Call | | 1,806.00000 | 1,917,000 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.45 | Put | | 5.00000 | 6,000 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.65 | Call | | 724.00000 | 806,000 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.65 | Put | | 123.00000 | 95,000 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.55 | Call | | 1,707.00000 | 1,817,000 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.55 | Put | | 6.00000 | 6,000 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.50 | Call | | 1,756.00000 | 1,867,000 | 22.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.50 | Put | | 5.00000 | 6,000 | 22.97 | 0.00 | 0 | 2,420.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.35 | Call | | 1,905.00000 | 2,016,000 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.35 | Put | | 4.00000 | 5,000 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.10 | Call | | 2,154.00000 | 2,264,000 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.10 | Put | | 3.00000 | 3,000 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.45 | Call | | 324.00000 | 358,000 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.45 | Put | | 523.00000 | 447,000 | 23.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.50 | Call | | 308.00000 | 340,000 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.50 | Put | | 557.00000 | 479,000 | 23.27 | 0.00 | 0 | 190.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.80 | Call | | 229.00000 | 251,000 | 24.59 | 0.00 | 0 | 3.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.80 | Put | | 778.00000 | 690,000 | 24.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 939.00000 | 846,000 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 190.00000 | 207,000 | 25.50 | 0.00 | 0 | 100.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.60 | Call | | 279.00000 | 307,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.60 | Put | | 628.00000 | 546,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.65 | Call | | 265.00000 | 292,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.65 | Put | | 664.00000 | 581,000 | 23.93 | 0.00 | 0 | 176.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 653,000 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.75 | Call | | 0.00000 | 264,000 | 24.36 | 3,659,040.00 | 13,860 | 13,860.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 8.46530 | 8.35330 | | 22.97 | 84,653.00 | 10 | 22,272.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Call | | 1,199.00000 | 1,303,000 | 20.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Put | | 96.00000 | 88,000 | 20.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Call | | 1,158.00000 | 1,261,000 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Put | | 105.00000 | 96,000 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Call | | 1,240.00000 | 1,345,000 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Put | | 87.00000 | 80,000 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.10 | Call | | 653.00000 | 715,000 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.10 | Put | | 400.00000 | 350,000 | 21.55 | 0.00 | 0 | 132.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.75 | Put | | 33.00000 | 33,000 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 6.75 | Call | | 1,636.00000 | 1,748,000 | 20.87 | 0.00 | 0 | 4,850.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.50 | Call | | 497.00000 | 546,000 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.50 | Put | | 644.00000 | 581,000 | 23.14 | 58,100.00 | 100 | 200.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.65 | Call | | 448.00000 | 493,000 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.65 | Put | | 745.00000 | 678,000 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.75 | Call | | 419.00000 | 460,000 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 8.75 | Put | | 816.00000 | 745,000 | 23.98 | 0.00 | 0 | 132.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 8.56320 | 8.45060 | | 22.94 | 0.00 | 0 | 1,423.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Call | | 1,379.00000 | 1,477,000 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Put | | 128.00000 | 114,000 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Call | | 1,340.00000 | 1,437,000 | 19.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Put | | 139.00000 | 124,000 | 19.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | 1,418.00000 | 1,518,000 | 19.82 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | 117.00000 | 105,000 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | 151.00000 | 134,000 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | 1,302.00000 | 1,397,000 | 19.89 | 0.00 | 0 | 37,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Put | | 1,133.00000 | 1,054,000 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.10 | Call | | 484.00000 | 517,000 | 24.52 | 0.00 | 0 | 360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Call | | 918.00000 | 983,000 | 20.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.90 | Put | | 367.00000 | 320,000 | 20.67 | 0.00 | 0 | 360.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Call | | 629.00000 | 673,000 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.60 | Put | | 778.00000 | 710,000 | 23.09 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Put | | 1,209.00000 | 1,128,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 9.20 | Call | | 460.00000 | 491,000 | 24.81 | 0.00 | 0 | 5,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Put | | 914.00000 | 841,000 | 23.66 | 0.00 | 0 | 1,500.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 8.80 | Call | | 565.00000 | 604,000 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 8.65800 | 8.54430 | | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Call | | 1,181.00000 | 1,258,000 | 20.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Put | | 337.00000 | 300,000 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Call | | 1,154.00000 | 1,226,000 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Put | | 360.00000 | 318,000 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Call | | 1,212.00000 | 1,290,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Put | | 318.00000 | 282,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | 485.00000 | 430,000 | 21.37 | 0.00 | 0 | 540.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | 1,029.00000 | 1,088,000 | 21.37 | 0.00 | 0 | 300.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Put | | 1,191.00000 | 1,113,000 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 9.10 | Call | | 635.00000 | 671,000 | 24.65 | 0.00 | 0 | 540.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | | | 8.73730 | 8.62400 | | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.95 | Call | | 1,184.00000 | 1,245,000 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.95 | Put | | 510.00000 | 458,000 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Call | | 1,162.00000 | 1,221,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.00 | Put | | 538.00000 | 484,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.90 | Call | | 1,208.00000 | 1,271,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 7.90 | Put | | 484.00000 | 434,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Put | | 1,239.00000 | 1,166,000 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 9.10 | Call | | 763.00000 | 803,000 | 24.40 | 0.00 | 0 | 180.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Call | | 1,117.00000 | 1,174,000 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/03/2013 | Foreign Exchange Future | 8.10 | Put | | 593.00000 | 537,000 | 21.65 | 0.00 | 0 | 180.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.47840 | 9.36870 | | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Call | | 1,881.00000 | 1,936,000 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Put | | 1,012.00000 | 958,000 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Call | | 1,862.00000 | 1,917,000 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Put | | 1,043.00000 | 989,000 | 22.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Call | | 1,900.00000 | 1,956,000 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Put | | 981.00000 | 928,000 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | 716.00000 | 673,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | 2,085.00000 | 2,151,000 | 21.32 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 10.56890 | 10.45920 | | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 2,565.00000 | 2,626,000 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,306.00000 | 1,257,000 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 2,547.00000 | 2,607,000 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,338.00000 | 1,288,000 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 2,583.00000 | 2,644,000 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,274.00000 | 1,225,000 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | | | 8.24980 | 8.14090 | | 21.51 | 82,498.00 | 10 | 114.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | 7.00 | Call | | 114,101.00000 | 124,982,000 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | 7.00 | Put | | 11.00000 | 2,000 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | 7.05 | Call | | 109,106.00000 | 119,982,000 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | 7.05 | Put | | 16.00000 | 2,000 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | 6.95 | Call | | 119,098.00000 | 129,981,000 | 33.60 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/12/2011 | Foreign Exchange Future | 6.95 | Put | | 8.00000 | 1,000 | 33.60 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/03/2012 | Foreign Exchange Future | | | 8.36150 | 8.25080 | | 22.62 | 0.00 | 0 | 741.00 |
| \$ / R M | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 79,719.00000 | 88,468,000 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 9,639.00000 | 7,318,000 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 76,015.00000 | 84,497,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 10,935.00000 | 8,347,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R M | On | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 83,531.00000 | 92,533,000 | 20.18 | 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 | 7.50 | Put | | 8,451.00000 | 6,383,000 | 20.18 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 8.20 | Put | | 36,597.00000 | 30,102,000 | 21.99 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/03/2012 | Foreign Exchange Future | 8.20 | Call | | 41,677.00000 | 46,252,000 | 21.99 | | 0.00 | 0 | 80.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | | | 8.46530 | 8.35330 | | 22.97 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 60,365,000 | 22.57 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 48,835,000 | 22.57 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 58,386,000 | 22.77 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 51,856,000 | 22.77 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.30 | Call | | 0.00000 | 62,425,000 | 22.36 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 18/06/2012 | Foreign Exchange Future | 8.30 | Put | | 0.00000 | 45,895,000 | 22.36 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | | | 12.86760 | 12.73320 | | 15.68 | | 10,770,181.20 | 837 | 12,001.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 1,085.00000 | 1,218,000 | 24.90 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 2.00000 | 0,000 | 24.90 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 1,036.00000 | 1,168,000 | 24.64 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 3.00000 | 0,000 | 24.64 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 1,135.00000 | 1,268,000 | 25.15 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 2.00000 | 0,000 | 25.15 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 12.20 | Call | | 548.00000 | 674,000 | 22.11 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 12.20 | Put | | 15.00000 | 6,000 | 22.11 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.30 | Call | | 1,433.00000 | 1,568,000 | 26.54 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.30 | Put | | 0.00000 | 0,000 | 26.54 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 838.00000 | 969,000 | 23.63 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 5.00000 | 1,000 | 23.63 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/12/2011 | Foreign Exchange Future | 11.75 | Call | | 986.00000 | 1,118,000 | 24.39 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Put | | 3.00000 | 0,000 | 24.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Call | | 2,233.00000 | 2,368,000 | 30.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Put | | 0.00000 | 0,000 | 30.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.70 | Call | | 2,033.00000 | 2,168,000 | 29.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.70 | Put | | 0.00000 | 0,000 | 29.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | | | 13.03040 | 12.89420 | | 18.41 | 22,203,801.60 | 1,704 | 4,303.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.45 | Call | | 1,488.00000 | 1,618,000 | 17.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.45 | Put | | 44.00000 | 38,000 | 17.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 1,441.00000 | 1,570,000 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 47.00000 | 40,000 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.40 | Call | | 1,536.00000 | 1,666,000 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.40 | Put | | 42.00000 | 36,000 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.55 | Call | | 1,393.00000 | 1,522,000 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.55 | Put | | 49.00000 | 42,000 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.90 | Call | | 1,098.00000 | 1,204,000 | 16.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.90 | Put | | 104.00000 | 74,000 | 16.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Call | | 1,922.00000 | 2,055,000 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Put | | 28.00000 | 25,000 | 19.72 | 0.00 | 0 | 768.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Call | | 1,178.00000 | 1,288,000 | 16.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Put | | 84.00000 | 58,000 | 16.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Call | | 812.00000 | 898,000 | 16.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Put | | 218.00000 | 168,000 | 16.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Call | | 1,584.00000 | 1,715,000 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Put | | 40.00000 | 35,000 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 2,020.00000 | 2,153,000 | 20.23 | 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 | 10.90 | Put | | 26.00000 | 23,000 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Call | | 1,260.00000 | 1,379,000 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Put | | 66.00000 | 49,000 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 1,825.00000 | 1,958,000 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 31.00000 | 28,000 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.00 | Call | | 1,021.00000 | 1,123,000 | 16.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.00 | Put | | 127.00000 | 93,000 | 16.32 | 0.00 | 0 | 768.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.95 | Call | | 1,059.00000 | 1,163,000 | 16.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.95 | Put | | 115.00000 | 83,000 | 16.24 | 0.00 | 0 | 9,000.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.55 | Call | | 666.00000 | 737,000 | 17.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.55 | Put | | 322.00000 | 257,000 | 17.29 | 0.00 | 0 | 3,000.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.85 | Put | | 476.00000 | 396,000 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.85 | Call | | 520.00000 | 576,000 | 17.96 | 0.00 | 0 | 3,000.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 13.55 | Put | | 949.00000 | 841,000 | 19.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 13.55 | Call | | 293.00000 | 321,000 | 19.73 | 0.00 | 0 | 9,000.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 13.18020 | 13.04210 | | 19.82 | 6,590,100.00 | 500 | 2,683.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.85 | Call | | 1,408.00000 | 1,506,000 | 17.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.85 | Put | | 216.00000 | 176,000 | 17.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Call | | 1,372.00000 | 1,469,000 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Put | | 230.00000 | 189,000 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Call | | 1,444.00000 | 1,548,000 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Put | | 202.00000 | 168,000 | 17.67 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.10590 | 0.10480 | | 23.70 | 0.00 | 0 | 5,998.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.08 | Call | | 2,480.00000 | 2,590,000 | 40.29 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.08 | Put | | 0.00000 | 0,000 | 40.29 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.09 | Call | | 1,480.00000 | 1,590,000 | 33.09 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.09 | Put | | 0.00000 | 0,000 | 33.09 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.07 | Call | | 3,480.00000 | 3,590,000 | 28.63 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.07 | Put | | 0.00000 | 0,000 | 28.63 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | | | 0.10750 | 0.10650 | | 21.39 | 0.00 | 0 | 440.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.09 | Call | | 1,678.00000 | 1,771,000 | 20.61 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.09 | Put | | 28.00000 | 21,000 | 20.61 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.10 | Call | | 867.00000 | 928,000 | 21.39 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.10 | Put | | 217.00000 | 178,000 | 21.39 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.08 | Call | | 2,655.00000 | 2,755,000 | 25.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/03/2012 | Foreign Exchange Future | 0.08 | Put | | 5.00000 | 5,000 | 25.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | | | 0.10910 | 0.10800 | | 21.42 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.11 | Call | | 0.00000 | 783,000 | 23.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.11 | Put | | 0.00000 | 673,000 | 23.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.12 | Call | | 0.00000 | 469,000 | 25.81 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.12 | Put | | 0.00000 | 1,359,000 | 25.81 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.10 | Call | | 0.00000 | 1,335,000 | 21.27 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 18/06/2012 | Foreign Exchange Future | 0.10 | Put | | 0.00000 | 225,000 | 21.27 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.92230 | 10.88530 | | 14.86 | 7,077,650.40 | 648 | 20,923.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 1,086.00000 | 1,123,000 | 27.63 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 1.00000 | 1,000 | 27.63 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 1,036.00000 | 1,073,000 | 26.92 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 1.00000 | 1,000 | 26.92 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 1,136.00000 | 1,172,000 | 27.64 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 1.00000 | 0,000 | 27.64 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.00 | Call | | 886.00000 | 923,000 | 24.80 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.00 | Put | | 1.00000 | 1,000 | 24.80 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.55 | Call | | 1,335.00000 | 1,372,000 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.55 | Put | | 0.00000 | 0,000 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.30 | Call | | 1,585.00000 | 1,622,000 | 27.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 27.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.40 | Call | | 1,485.00000 | 1,522,000 | 27.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 27.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Call | | 2.00000 | 1,000 | 21.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Put | | 867.00000 | 829,000 | 21.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.95 | Call | | 936.00000 | 973,000 | 25.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.95 | Put | | 1.00000 | 1,000 | 25.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 3.00000 | 2,000 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 718.00000 | 680,000 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.50 | Call | | 1,385.00000 | 1,422,000 | 27.68 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.50 | Put | | 0.00000 | 0,000 | 27.68 | 0.00 | 0 | 8,220.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.00 | Call | | 61.00000 | 60,000 | 15.52 | 0.00 | 0 | 8,220.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.00 | Put | | 176.00000 | 138,000 | 15.52 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.25 | Call | | 638.00000 | 674,000 | 21.26 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.25 | Put | | 3.00000 | 2,000 | 21.26 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 3.00000 | 1,000 | 20.77 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 768.00000 | 729,000 | 20.77 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.35 | Call | | 540.00000 | 575,000 | 19.85 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.35 | Put | | 5.00000 | 3,000 | 19.85 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.05 | Call | | 837.00000 | 873,000 | 24.09 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.05 | Put | | 2.00000 | 1,000 | 24.09 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.60 | Call | | 1,285.00000 | 1,322,000 | 27.66 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.60 | Put | | 0.00000 | 0,000 | 27.66 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.20 | Call | | 23.00000 | 19,000 | 16.85 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.20 | Put | | 338.00000 | 297,000 | 16.85 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.15 | Call | | 737.00000 | 773,000 | 22.68 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.15 | Put | | 2.00000 | 1,000 | 22.68 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.10 | Call | | 787.00000 | 823,000 | 23.38 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.10 | Put | | 2.00000 | 1,000 | 23.38 | 0.00 | 0 | 2,740.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.30 | Put | | 4.00000 | 2,000 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.30 | Call | | 589.00000 | 624,000 | 20.55 | 0.00 | 0 | 2,740.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Call | | 80.00000 | 79,000 | 15.19 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.95 | Put | | 145.00000 | 107,000 | 15.19 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 1,016.00000 | 979,000 | 23.61 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 1.00000 | 1,000 | 23.61 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.40 | Put | | 524.00000 | 483,000 | 18.18 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 11.40 | Call | | 9.00000 | 5,000 | 18.18 | 0.00 | 0 | 11,400.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Call | | 397.00000 | 430,000 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Put | | 12.00000 | 8,000 | 18.49 | 0.00 | 0 | 5,700.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.08170 | 11.04130 | | 18.34 | 29,388,668.40 | 2,652 | 16,638.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Call | | 1,028.00000 | 1,059,000 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Put | | 87.00000 | 77,000 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Call | | 987.00000 | 1,017,000 | 17.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Put | | 96.00000 | 85,000 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Call | | 1,069.00000 | 1,101,000 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Put | | 78.00000 | 69,000 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Call | | 2,004.00000 | 2,043,000 | 20.50 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Put | | 13.00000 | 11,000 | 20.50 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Call | | 907.00000 | 936,000 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Put | | 116.00000 | 104,000 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Call | | 1,290.00000 | 1,326,000 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Put | | 49.00000 | 44,000 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 2,053.00000 | 2,092,000 | 20.65 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 12.00000 | 10,000 | 20.65 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Call | | 1,199.00000 | 1,235,000 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Put | | 58.00000 | 53,000 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Call | | 658.00000 | 678,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Put | | 217.00000 | 196,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.75 | Call | | 570.00000 | 587,000 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.75 | Put | | 279.00000 | 255,000 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.30 | Call | | 868.00000 | 896,000 | 17.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.30 | Put | | 127.00000 | 114,000 | 17.48 | 0.00 | 0 | 10,200.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 401.00000 | 411,000 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 460.00000 | 429,000 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 270.00000 | 276,000 | 19.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 729.00000 | 694,000 | 19.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 491.00000 | 506,000 | 17.99 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Put | | 350.00000 | 324,000 | 17.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.75 | Call | | 212.00000 | 215,000 | 20.23 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.75 | Put | | 921.00000 | 883,000 | 20.23 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.95 | Call | | 467.00000 | 481,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.95 | Put | | 376.00000 | 349,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.55 | Call | | 1,523.00000 | 1,560,000 | 18.98 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.55 | Put | | 32.00000 | 28,000 | 18.98 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.30 | Call | | 329.00000 | 337,000 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.30 | Put | | 588.00000 | 555,000 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.80 | Call | | 543.00000 | 559,000 | 17.81 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.80 | Put | | 302.00000 | 277,000 | 17.81 | 0.00 | 0 | 3,400.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Put | | 403.00000 | 375,000 | 18.17 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Call | | 444.00000 | 457,000 | 18.17 | 0.00 | 0 | 3,400.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.60 | Put | | 803.00000 | 767,000 | 19.76 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 11.60 | Call | | 244.00000 | 249,000 | 19.76 | 0.00 | 0 | 10,200.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.22780 | 11.18550 | | 19.45 | 112,278.00 | 10 | 13,709.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.40 | Call | | 1,042.00000 | 1,069,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.40 | Put | | 257.00000 | 241,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.45 | Call | | 1,009.00000 | 1,035,000 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.45 | Put | | 274.00000 | 257,000 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.35 | Call | | 1,075.00000 | 1,104,000 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 18/06/2012 | Foreign Exchange Future | 10.35 | Put | | 240.00000 | 226,000 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | | | 11.36700 | 11.32130 | | 19.81 | 0.00 | 0 | 200.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.73 | Call | | 1,071.00000 | 1,097,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.73 | Put | | 475.00000 | 456,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.78 | Call | | 1,041.00000 | 1,067,000 | 19.00 | 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 | 17/09/2012 | Foreign Exchange Future | 10.78 | Put | | 495.00000 | 476,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.68 | Call | | 1,101.00000 | 1,128,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 17/09/2012 | Foreign Exchange Future | 10.68 | Put | | 455.00000 | 437,000 | 19.00 | 0.00 | 0 | 0.00 |
| AL7T | On | 02/02/2012 | Index Future | | | 408.96900 | 410.75700 | | | 0.00 | 0 | 16.00 |
| AL7T | On | 03/05/2012 | Index Future | | | 414.90600 | 416.72400 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 02/02/2012 | Index Future | | | 372.89500 | 374.42600 | | | 0.00 | 0 | 1,038.00 |
| ALBI | On | 03/05/2012 | Index Future | | | 378.30800 | 379.86400 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 8.30330 | 8.26200 | | 16.76 | 4,151,650.00 | 500 | 9,642.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 1,612.00000 | 1,653,000 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 1,562.00000 | 1,603,000 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 1,662.00000 | 1,703,000 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Call | | 763.00000 | 804,000 | 28.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 1,000 | 28.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 962.00000 | 1,003,000 | 29.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,000 | 29.00 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 8.33260 | 8.29070 | | 18.59 | 249,978.00 | 30 | 36,798.00 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 1,075.00000 | 1,113,000 | 19.55 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 34.00000 | 30,000 | 19.55 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 1,029.00000 | 1,067,000 | 19.38 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 38.00000 | 34,000 | 19.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 1,121.00000 | 1,160,000 | 19.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 30.00000 | 27,000 | 19.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 939.00000 | 976,000 | 19.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 48.00000 | 43,000 | 19.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 1,357.00000 | 1,397,000 | 20.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 16.00000 | 14,000 | 20.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 652.00000 | 683,000 | 18.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 111.00000 | 100,000 | 18.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 895.00000 | 931,000 | 18.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 54.00000 | 48,000 | 18.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 1,309.00000 | 1,349,000 | 20.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 18.00000 | 16,000 | 20.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 2,094.00000 | 2,136,000 | 24.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Put | | 3.00000 | 3,000 | 24.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.90 | Call | | 545.00000 | 572,000 | 18.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.90 | Put | | 154.00000 | 139,000 | 18.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | | | 8.37000 | 8.32830 | | 18.82 | 4,185,000.00 | 500 | 7,033.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.65 | Call | | 848.00000 | 877,000 | 18.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.65 | Put | | 170.00000 | 157,000 | 18.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.70 | Call | | 813.00000 | 841,000 | 18.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.70 | Put | | 185.00000 | 171,000 | 18.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.60 | Call | | 884.00000 | 914,000 | 18.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 18/06/2012 | Foreign Exchange Future | 7.60 | Put | | 156.00000 | 144,000 | 18.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | | | 8.40770 | 8.36580 | | 19.28 | 0.00 | 0 | 2,098.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.24 | Call | | 625.00000 | 644,000 | 19.09 | 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 | 17/09/2012 | Foreign Exchange Future | 8.24 | Put | | 496.00000 | 473,000 | 19.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.29 | Call | | 602.00000 | 621,000 | 19.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.29 | Put | | 523.00000 | 500,000 | 19.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.19 | Call | | 649.00000 | 669,000 | 19.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 17/09/2012 | Foreign Exchange Future | 8.19 | Put | | 470.00000 | 448,000 | 19.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 9.37150 | 9.34970 | | 17.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 2,429.00000 | 2,451,000 | 17.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 379.00000 | 380,000 | 17.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 2,389.00000 | 2,411,000 | 16.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 389.00000 | 390,000 | 16.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 2,469.00000 | 2,492,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 369.00000 | 371,000 | 17.17 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | | | 8.02690 | 7.95670 | | 12.84 | 0.00 | 0 | 160.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.25 | Call | | 707.00000 | 777,000 | 22.56 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,000 | 22.56 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 657.00000 | 727,000 | 21.98 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,000 | 21.98 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.20 | Call | | 757.00000 | 827,000 | 22.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 22.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 312.00000 | 379,000 | 17.92 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 5.00000 | 2,000 | 17.92 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.80 | Call | | 1,157.00000 | 1,227,000 | 20.89 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 20.89 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.60 | Call | | 360.00000 | 428,000 | 18.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.60 | Put | | 3.00000 | 1,000 | 18.50 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.85 | Call | | 1,107.00000 | 1,177,000 | 21.08 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.85 | Put | | 0.00000 | 0,000 | 21.08 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 557.00000 | 627,000 | 20.82 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 0,000 | 20.82 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.90 | Call | | 1,057.00000 | 1,127,000 | 21.27 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 0,000 | 21.27 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.45 | Call | | 508.00000 | 577,000 | 20.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 0,000 | 20.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | | | 8.11920 | 8.04760 | | 15.76 | 0.00 | 0 | 37.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 580.00000 | 634,000 | 15.67 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 82.00000 | 65,000 | 15.67 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.60 | Call | | 542.00000 | 593,000 | 15.61 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.60 | Put | | 94.00000 | 74,000 | 15.61 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.50 | Call | | 619.00000 | 675,000 | 15.73 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/03/2012 | Foreign Exchange Future | 7.50 | Put | | 71.00000 | 56,000 | 15.73 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | | | 8.20650 | 8.13430 | | 16.22 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.15 | Call | | 0.00000 | 408,000 | 16.14 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 352,000 | 16.14 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.20 | Call | | 0.00000 | 385,000 | 16.22 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 379,000 | 16.22 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.10 | Call | | 0.00000 | 431,000 | 16.06 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 18/06/2012 | Foreign Exchange Future | 8.10 | Put | | 0.00000 | 325,000 | 16.06 | 0.00 | 0 | 0.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.30580 | 0.21470 | | | 0.00 | 0 | 12,659.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.17980 | 0.12640 | | | 0.00 | 0 | 18,519.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.02470 | 0.06400 | | | 0.00 | 0 | 12,423.00 |
| CF CANOn | 30/03/2012 | Can-Do Future | | | 0.44160 | 0.40000 | | | 0.00 | 0 | 100,000.00 |
| CF CANOn | 30/03/2012 | Can-Do Future | | | 0.07230 | 0.09810 | | | 0.00 | 0 | 100,000.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.03520 | 0.09440 | | | 0.00 | 0 | 12,346.00 |
| CF CANOn | 19/12/2011 | Can-Do Future | | | 0.25030 | 0.17420 | | | 0.00 | 0 | 18,750.00 |
| CF CANOn | 31/01/2012 | Can-Do Future | | | 0.14100 | 0.11540 | | | 0.00 | 0 | 12,500.00 |
| CF CANOn | 29/02/2012 | Can-Do Future | | | 0.11400 | 0.09730 | | | 0.00 | 0 | 12,500.00 |
| CF CANOn | 31/01/2012 | Can-Do Future | | | 0.03410 | 0.05130 | | | 0.00 | 0 | 19,481.00 |
| CF CANOn | 29/02/2012 | Can-Do Future | | | 0.05690 | 0.07630 | | | 0.00 | 0 | 12,987.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | | | 8.84730 | 8.81290 | | 19.62 | 0.00 | 0 | 253.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.30 | Call | | 517.00000 | 549,000 | 22.76 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.30 | Put | | 4.00000 | 2,000 | 22.76 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.35 | Call | | 468.00000 | 500,000 | 22.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.35 | Put | | 5.00000 | 3,000 | 22.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.25 | Call | | 566.00000 | 599,000 | 23.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.25 | Put | | 3.00000 | 2,000 | 23.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.50 | Call | | 331.00000 | 358,000 | 21.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.50 | Put | | 18.00000 | 11,000 | 21.32 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.15 | Call | | 665.00000 | 698,000 | 24.18 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.15 | Put | | 2.00000 | 1,000 | 24.18 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.90 | Call | | 913.00000 | 947,000 | 26.31 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.55 | Call | | 288.00000 | 312,000 | 21.07 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.55 | Put | | 25.00000 | 15,000 | 21.07 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.90 | Call | | 77.00000 | 74,000 | 20.10 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.90 | Put | | 164.00000 | 127,000 | 20.10 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.40 | Call | | 8.00000 | 5,000 | 25.04 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.40 | Put | | 595.00000 | 558,000 | 25.04 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.15 | Call | | 26.00000 | 20,000 | 22.50 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.15 | Put | | 363.00000 | 323,000 | 22.50 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.45 | Call | | 375.00000 | 404,000 | 21.56 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.45 | Put | | 12.00000 | 7,000 | 21.56 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.00 | Call | | 814.00000 | 847,000 | 25.61 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,000 | 25.61 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.75 | Call | | 1,063.00000 | 1,097,000 | 27.01 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,000 | 27.01 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.80 | Call | | 116.00000 | 122,000 | 19.86 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.80 | Put | | 103.00000 | 75,000 | 19.86 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 1,163.00000 | 1,197,000 | 27.47 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 27.47 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.70 | Call | | 175.00000 | 189,000 | 20.35 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.70 | Put | | 62.00000 | 42,000 | 20.35 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.95 | Call | | 63.00000 | 58,000 | 20.58 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.95 | Put | | 200.00000 | 161,000 | 20.58 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.60 | Call | | 248.00000 | 269,000 | 20.83 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 8.60 | Put | | 35.00000 | 22,000 | 20.83 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.45 | Call | | 7.00000 | 4,000 | 25.59 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.45 | Put | | 644.00000 | 607,000 | 25.59 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.20 | Call | | 21.00000 | 15,000 | 22.98 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/12/2011 | Foreign Exchange Future | 9.20 | Put | | 408.00000 | 368,000 | 22.98 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | | | 8.98570 | 8.95000 | | 22.09 | 0.00 | 0 | 25.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.60 | Call | | 583.00000 | 599,000 | 20.64 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.60 | Put | | 233.00000 | 213,000 | 20.64 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.65 | Call | | 555.00000 | 571,000 | 20.82 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.65 | Put | | 255.00000 | 235,000 | 20.82 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.55 | Call | | 611.00000 | 628,000 | 20.46 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/03/2012 | Foreign Exchange Future | 8.55 | Put | | 211.00000 | 192,000 | 20.46 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | | | 9.12040 | 9.08130 | | 22.52 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 599,000 | 22.52 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 579,000 | 22.52 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | 9.15 | Call | | 0.00000 | 579,000 | 22.67 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 609,000 | 22.67 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 618,000 | 22.34 | 0.00 | 0 | 0.00 |
| CHF / ROn | 18/06/2012 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 548,000 | 22.34 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| 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 | | | 374.26400 | 375.70800 | | | 0.00 | 0 | 157.00 |
| GOVI | On | 02/02/2012 | GOVI | 369.00 | Call | | 67,080.00000 | 52,640,000 | | 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 | | 66,980.00000 | 52,540,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 369.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 02/02/2012 | GOVI | 368.99 | Call | | 67,180.00000 | 52,740,000 | | 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 | | | 379.69700 | 381.16600 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.00 | Put | | 8,340.00000 | 23,030,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 382.01 | Put | | 8,440.00000 | 23,130,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/05/2012 | GOVI | 381.99 | Put | | 8,240.00000 | 22,930,000 | | 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 | | | 166.28500 | 166.25500 | | | 1,662,850.00 | 1 | 508.00 |
| IGOV | On | 03/05/2012 | Index Future | | | 168.69800 | 168.67000 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 02/02/2012 | Index Future | | | 458.43800 | 511.48800 | | | 0.00 | 0 | 88.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.82200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.97500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.96200 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.99700 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FOn | 21/12/2011 | Jibar Tradeable Future | | | 5.58000 | 5.59000 | | | | 0.00 | 0 | 5,541.00 |
| JIBAR FOn | 18/01/2012 | Jibar Tradeable Future | | | 5.57000 | 5.56000 | | | | 0.00 | 0 | 101.00 |
| JIBAR FOn | 15/02/2012 | Jibar Tradeable Future | | | 5.54000 | 5.53000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | 5.52000 | 5.51000 | | | | 0.00 | 0 | 2,390.00 |
| JIBAR FOn | 18/04/2012 | Jibar Tradeable Future | | | 5.50000 | 5.50000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 16/05/2012 | Jibar Tradeable Future | | | 5.50000 | 5.50000 | | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/06/2012 | Jibar Tradeable Future | | | 5.50000 | 5.50000 | | | | 0.00 | 0 | 2,890.00 |
| JIBAR FOn | 19/09/2012 | Jibar Tradeable Future | | | 5.59000 | 5.57000 | | | | 0.00 | 0 | 44,760.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | 5.78000 | 5.73000 | | | | 0.00 | 0 | 990.00 |
| JIBAR FOn | 20/03/2013 | Jibar Tradeable Future | | | 6.02000 | 5.97000 | | | | 0.00 | 0 | 790.00 |
| JIBAR FOn | 19/06/2013 | Jibar Tradeable Future | | | 6.28000 | 6.25000 | | | | 0.00 | 0 | 1,250.00 |
| JIBAR FOn | 18/09/2013 | Jibar Tradeable Future | | | 6.57000 | 6.54000 | | | | 0.00 | 0 | 1,600.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02 | On | 02/02/2012 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 02/02/2012 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 02/02/2012 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 02/02/2012 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 6.28680 | 6.27750 | | 21.14 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.26 | Call | | 88.00000 | 85,000 | 21.28 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.26 | Put | | 75.00000 | 63,000 | 21.28 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.27 | Call | | 83.00000 | 80,000 | 21.24 | 0.00 | 0 | 0.00 |
| NZ\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.27 | Put | | 80.00000 | 68,000 | 21.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.25 | Call | | 93.00000 | 91,000 | 21.32 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.25 | Put | | 70.00000 | 59,000 | 21.32 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | | | 6.34320 | 6.33400 | | 15.39 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.28 | Call | | 231.00000 | 233,000 | 15.49 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.28 | Put | | 181.00000 | 174,000 | 15.49 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.29 | Call | | 226.00000 | 228,000 | 15.47 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.29 | Put | | 186.00000 | 179,000 | 15.47 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.27 | Call | | 237.00000 | 239,000 | 15.50 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.27 | Put | | 177.00000 | 170,000 | 15.50 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | | | 6.38680 | 6.37720 | | 17.93 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | 6.30 | Call | | 362.00000 | 371,000 | 17.93 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | 6.30 | Put | | 285.00000 | 284,000 | 17.93 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | 6.35 | Call | | 337.00000 | 346,000 | 17.93 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | 6.35 | Put | | 310.00000 | 309,000 | 17.93 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | 6.25 | Call | | 388.00000 | 398,000 | 17.93 | 0.00 | 0 | 0.00 |
| NZ\$ / ROn | 18/06/2012 | Foreign Exchange Future | 6.25 | Put | | 261.00000 | 261,000 | 17.93 | 0.00 | 0 | 0.00 |
| OTH1 On | 02/02/2012 | Index Future | | | 365.23700 | 367.19000 | | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | | | 1.09370 | 1.08920 | | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | 1.09 | Call | | 1.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | 1.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | 1.10 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | 1.10 | Put | | 9.00000 | 9,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | 1.08 | Call | | 11.00000 | 11,000 | | 0.00 | 0 | 0.00 |
| PULA / On | 19/12/2011 | Foreign Exchange Future | 1.08 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | | 6.91100 | 6.83300 | | 4.15 | 0.00 | 0 | 12,560.00 |
| R157 On | 02/02/2012 | Bond Future | 8.50 | Call | | | 5,740.00000 | 5,463,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 8.50 | Put | | | 2.00000 | 1,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 8.55 | Call | | | 5,906.00000 | 5,630,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 8.55 | Put | | | 1.00000 | 2,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 8.45 | Call | | | 5,573.00000 | 5,297,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 8.45 | Put | | | 2.00000 | 2,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 6.55 | Call | | | 392.00000 | 295,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 6.55 | Put | | | 1,402.00000 | 1,581,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 6.00 | Put | | | 3,056.00000 | 3,313,000 | 3.95 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 6.00 | Call | | | 53.00000 | 33,000 | 3.95 | 0.00 | 0 | 130.00 |
| R157 On | 02/02/2012 | Bond Future | 7.05 | Call | | | 1,252.00000 | 1,057,000 | 4.16 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 7.05 | Put | | | 485.00000 | 566,000 | 4.16 | 0.00 | 0 | 130.00 |
| R157 On | 02/02/2012 | Bond Future | 6.25 | Put | | | 2,239.00000 | 2,470,000 | 4.00 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 6.25 | Call | | | 147.00000 | 101,000 | 4.00 | 0.00 | 0 | 3,960.00 |
| R157 On | 02/02/2012 | Bond Future | 6.45 | Put | | | 1,660.00000 | 1,859,000 | 4.04 | 0.00 | 0 | 0.00 |
| R157 On | 02/02/2012 | Bond Future | 6.45 | Call | | | 291.00000 | 213,000 | 4.04 | 0.00 | 0 | 1,320.00 |

| 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 | 6.65 | Call | | 516.00000 | 400,000 | 4.08 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 6.65 | Put | | 1,168.00000 | 1,328,000 | 4.08 | 0.00 | 0 | 1,320.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 1,619.00000 | 1,401,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 325.00000 | 384,000 | 4.18 | 0.00 | 0 | 3,960.00 |
| R157 | On | 03/05/2012 | Bond Future | | | 7.00400 | 6.91800 | | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 4,502.00000 | 4,246,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 206.00000 | 234,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 4,642.00000 | 4,383,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 189.00000 | 214,000 | 4.79 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 4,363.00000 | 4,108,000 | 4.78 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 225.00000 | 254,000 | 4.78 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | | | 7.08800 | 6.99600 | | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Call | | 3,809.00000 | 3,594,000 | 4.96 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.00 | Put | | 793.00000 | 859,000 | 4.96 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Call | | 3,922.00000 | 3,705,000 | 4.98 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 8.05 | Put | | 759.00000 | 822,000 | 4.98 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Call | | 3,698.00000 | 3,486,000 | 4.95 | 0.00 | 0 | 0.00 |
| R157 | On | 02/08/2012 | Bond Future | 7.95 | Put | | 830.00000 | 899,000 | 4.95 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | | | 7.19200 | 7.09000 | | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Call | | 1,993.00000 | 1,846,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.00 | Put | | 2,246.00000 | 2,385,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Call | | 2,064.00000 | 1,914,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 7.05 | Put | | 2,176.00000 | 2,312,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Call | | 1,924.00000 | 1,780,000 | 4.72 | 0.00 | 0 | 0.00 |
| R157 | On | 01/11/2012 | Bond Future | 6.95 | Put | | 2,318.00000 | 2,459,000 | 4.72 | 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 | 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 | | | 8.62400 | 8.54300 | | 15.43 | 0.00 | 0 | 27,833.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,337.00000 | 4,732,000 | 15.60 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,197.00000 | 1,342,000 | 15.60 | 0.00 | 0 | 100.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,660.00000 | 5,042,000 | 15.63 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,080.00000 | 1,212,000 | 15.63 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,021.00000 | 4,431,000 | 15.57 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,323.00000 | 1,483,000 | 15.57 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Put | | 8,193.00000 | 8,812,000 | 14.75 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 7.75 | Call | | 467.00000 | 336,000 | 14.75 | 0.00 | 0 | 6,000.00 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Put | | 18,564.00000 | 19,308,000 | 14.75 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 6.75 | Call | | 12.00000 | 6,000 | 14.75 | 0.00 | 0 | 6,000.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 6,129.00000 | 6,661,000 | 14.92 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 916.00000 | 699,000 | 14.92 | 0.00 | 0 | 100.00 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Put | | 0.00000 | 0,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 13.25 | Call | | 33,989.00000 | 33,240,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Call | | 105,764.00000 | 105,014,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 98.00 | Put | | 0.00000 | 0,000 | 16.12 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.71000 | 8.62700 | | 15.74 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 6,582.00000 | 6,069,000 | 15.94 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 3,251.00000 | 3,491,000 | 15.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,854.00000 | 6,331,000 | 15.98 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,087.00000 | 3,318,000 | 15.98 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 6,315.00000 | 5,812,000 | 15.90 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 3,422.00000 | 3,673,000 | 15.90 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | | | 8.79300 | 8.70700 | | 15.59 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,932.00000 | 5,494,000 | 15.44 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 5,548.00000 | 5,876,000 | 15.44 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 6,162.00000 | 5,714,000 | 15.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 5,334.00000 | 5,652,000 | 15.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,707.00000 | 5,278,000 | 15.41 | 0.00 | 0 | 0.00 |
| R186 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 5,770.00000 | 6,107,000 | 15.41 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | | | 8.88000 | 8.79000 | | 15.51 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Call | | 6,666.00000 | 6,233,000 | 15.37 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.75 | Put | | 7,018.00000 | 7,371,000 | 15.37 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Call | | 6,885.00000 | 6,443,000 | 15.40 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.80 | Put | | 6,797.00000 | 7,141,000 | 15.40 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Call | | 6,452.00000 | 6,026,000 | 15.34 | 0.00 | 0 | 0.00 |
| R186 | On | 01/11/2012 | Bond Future | 8.70 | Put | | 7,246.00000 | 7,606,000 | 15.34 | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | | | 218.95354 | 218.96038 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R189 | On | 02/02/2012 | Bond Future | 218.00 | Call | | 960.00000 | 954,000 | | 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 | | 910.00000 | 904,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 218.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | Call | | 1,010.00000 | 1,004,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 02/02/2012 | Bond Future | 217.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 01/04/2013 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | | | 245.14835 | 245.59521 | | | 0.00 | 0 | 965.00 |
| R197 | On | 02/02/2012 | Bond Future | 237.00 | Call | | 8,595.00000 | 8,148,000 | | 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 | | 8,545.00000 | 8,098,000 | | 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 | | 8,645.00000 | 8,198,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 02/02/2012 | Bond Future | 236.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 6.41000 | 6.33100 | | 3.53 | 0.00 | 0 | 3,124.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 5,006.00000 | 4,794,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 0.00000 | 1,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 5,132.00000 | 4,920,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 0.00000 | 0,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 4,879.00000 | 4,667,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 0.00000 | 0,000 | 3.64 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | | | 6.46600 | 6.37900 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 3,454.00000 | 3,259,000 | 3.98 | 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 | 03/05/2012 | Bond Future | 7.75 | Put | | 143.00000 | 162,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 3,560.00000 | 3,363,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 131.00000 | 148,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 3,350.00000 | 3,156,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 158.00000 | 178,000 | 3.98 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | | | 6.50900 | 6.41400 | | 3.96 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Call | | 2,915.00000 | 2,749,000 | 4.16 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.50 | Put | | 519.00000 | 565,000 | 4.16 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Call | | 3,000.00000 | 2,832,000 | 4.17 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.55 | Put | | 495.00000 | 540,000 | 4.17 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Call | | 2,831.00000 | 2,667,000 | 4.15 | 0.00 | 0 | 0.00 |
| R201 | On | 02/08/2012 | Bond Future | 7.45 | Put | | 544.00000 | 592,000 | 4.15 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | | | 6.56100 | 6.45100 | | 4.09 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Call | | 1,700.00000 | 1,580,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.50 | Put | | 1,601.00000 | 1,703,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Call | | 1,754.00000 | 1,632,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.55 | Put | | 1,555.00000 | 1,654,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Call | | 1,646.00000 | 1,529,000 | 4.04 | 0.00 | 0 | 0.00 |
| R201 | On | 01/11/2012 | Bond Future | 6.45 | Put | | 1,648.00000 | 1,752,000 | 4.04 | 0.00 | 0 | 0.00 |
| R201 | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R:On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | | | 184.30772 | 184.30101 | | | 0.00 | 0 | 35,872.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Call | | 7,301.00000 | 7,308,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 02/02/2012 | Bond Future | 177.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202 | On | 02/02/2012 | Bond Future | 177.05 | Call | | 7,251.00000 | 7,258,000 | | 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 | | 7,351.00000 | 7,358,000 | | 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 | | | 7.55500 | 7.47800 | | 7.06 | 0.00 | 0 | 3,586.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 5,693.00000 | 5,344,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 33.00000 | 38,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 5,902.00000 | 5,552,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 27.00000 | 31,000 | 7.39 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 5,485.00000 | 5,137,000 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 40.00000 | 46,000 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Put | | 2,772.00000 | 3,043,000 | 6.79 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 6.95 | Call | | 304.00000 | 221,000 | 6.79 | 0.00 | 0 | 2,640.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Put | | 1,902.00000 | 2,120,000 | 6.87 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.20 | Call | | 612.00000 | 476,000 | 6.87 | 0.00 | 0 | 880.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 876.00000 | 705,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 1,468.00000 | 1,651,000 | 6.93 | 0.00 | 0 | 880.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 2,540.00000 | 2,247,000 | 7.12 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 394.00000 | 455,000 | 7.12 | 0.00 | 0 | 2,640.00 |
| R203 | On | 03/05/2012 | Bond Future | | | 7.65100 | 7.56900 | | 7.46 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,487.00000 | 5,171,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 431.00000 | 476,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,661.00000 | 5,341,000 | 7.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 398.00000 | 439,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,311.00000 | 4,998,000 | 7.91 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 463.00000 | 511,000 | 7.91 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | | | 7.74100 | 7.65600 | | 7.52 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,745.00000 | 4,478,000 | 7.90 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,253.00000 | 1,345,000 | 7.90 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,893.00000 | 4,622,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,199.00000 | 1,286,000 | 7.93 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,599.00000 | 4,336,000 | 7.88 | 0.00 | 0 | 0.00 |
| R203 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,310.00000 | 1,405,000 | 7.88 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | | | 7.84500 | 7.75400 | | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Call | | 2,839.00000 | 2,642,000 | 7.30 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.75 | Put | | 2,855.00000 | 3,024,000 | 7.30 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Call | | 2,944.00000 | 2,742,000 | 7.31 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.80 | Put | | 2,759.00000 | 2,923,000 | 7.31 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Call | | 2,736.00000 | 2,543,000 | 7.28 | 0.00 | 0 | 0.00 |
| R203 | On | 01/11/2012 | Bond Future | 7.70 | Put | | 2,954.00000 | 3,127,000 | 7.28 | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | | | 7.83600 | 7.75900 | | 9.14 | 0.00 | 0 | 3,543.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 6,373.00000 | 5,975,000 | 9.54 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 64.00000 | 73,000 | 9.54 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 6,606.00000 | 6,207,000 | 9.54 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 54.00000 | 61,000 | 9.54 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 6,139.00000 | 5,743,000 | 9.52 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 75.00000 | 85,000 | 9.52 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.25 | Put | | 3,186.00000 | 3,483,000 | 8.82 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.25 | Call | | 448.00000 | 338,000 | 8.82 | 0.00 | 0 | 540.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 2,159.00000 | 1,868,000 | 9.14 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 894.00000 | 1,009,000 | 9.14 | 0.00 | 0 | 540.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.50 | Call | | 837.00000 | 667,000 | 8.92 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 7.50 | Put | | 2,219.00000 | 2,455,000 | 8.92 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | | | 7.93100 | 7.85100 | | 9.29 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 5,331.00000 | 4,999,000 | 9.69 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 862.00000 | 938,000 | 9.69 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 5,519.00000 | 5,183,000 | 9.72 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 809.00000 | 881,000 | 9.72 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 5,144.00000 | 4,817,000 | 9.66 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 917.00000 | 998,000 | 9.66 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | | | 8.02300 | 7.94000 | | 9.23 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Call | | 4,568.00000 | 4,286,000 | 9.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.50 | Put | | 1,850.00000 | 1,977,000 | 9.39 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Call | | 4,728.00000 | 4,442,000 | 9.42 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.55 | Put | | 1,772.00000 | 1,895,000 | 9.42 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Call | | 4,410.00000 | 4,133,000 | 9.36 | 0.00 | 0 | 0.00 |
| R204 | On | 02/08/2012 | Bond Future | 8.45 | Put | | 1,931.00000 | 2,063,000 | 9.36 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | | | 8.12300 | 8.03400 | | 9.14 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Call | | 3,441.00000 | 3,214,000 | 9.05 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.00 | Put | | 3,603.00000 | 3,799,000 | 9.05 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Call | | 3,563.00000 | 3,331,000 | 9.07 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 8.05 | Put | | 3,487.00000 | 3,677,000 | 9.07 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Call | | 3,322.00000 | 3,099,000 | 9.03 | 0.00 | 0 | 0.00 |
| R204 | On | 01/11/2012 | Bond Future | 7.95 | Put | | 3,723.00000 | 3,922,000 | 9.03 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | | | 6.17000 | 6.09400 | | 2.28 | 0.00 | 0 | 300.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 3,415.00000 | 3,276,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 3,503.00000 | 3,364,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 3,328.00000 | 3,189,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 0.00000 | 1,000 | 2.31 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | | | 6.22000 | 6.13200 | | 2.51 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 2,248.00000 | 2,119,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 84.00000 | 96,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 2,318.00000 | 2,188,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 76.00000 | 87,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 2,179.00000 | 2,051,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 93.00000 | 106,000 | 2.62 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | | | 6.24500 | 6.14500 | | 2.70 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Call | | 1,861.00000 | 1,755,000 | 2.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| R206 | On | 02/08/2012 | Bond Future | 7.25 | Put | | 358.00000 | 389,000 | 2.82 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Call | | 1,912.00000 | 1,805,000 | 2.83 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.30 | Put | | 342.00000 | 372,000 | 2.83 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Call | | 1,809.00000 | 1,704,000 | 2.81 | 0.00 | 0 | 0.00 |
| R206 | On | 02/08/2012 | Bond Future | 7.20 | Put | | 373.00000 | 406,000 | 2.81 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | | | 6.26800 | 6.14200 | | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Call | | 986.00000 | 913,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.00 | Put | | 1,149.00000 | 1,220,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Call | | 1,014.00000 | 941,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 6.05 | Put | | 1,119.00000 | 1,191,000 | 2.71 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Call | | 956.00000 | 885,000 | 2.70 | 0.00 | 0 | 0.00 |
| R206 | On | 01/11/2012 | Bond Future | 5.95 | Put | | 1,176.00000 | 1,250,000 | 2.70 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.10600 | 8.02500 | | 9.27 | 1,910,212.00 | 20 | 47,374.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,390.00000 | 4,953,000 | 9.63 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 98.00000 | 116,000 | 9.63 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,636.00000 | 5,197,000 | 9.65 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 83.00000 | 98,000 | 9.65 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,145.00000 | 4,712,000 | 9.61 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 116.00000 | 137,000 | 9.61 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Put | | 4,097.00000 | 4,484,000 | 8.83 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.35 | Call | | 204.00000 | 137,000 | 8.83 | 0.00 | 0 | 1,920.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Put | | 2,680.00000 | 2,994,000 | 8.98 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.65 | Call | | 541.00000 | 401,000 | 8.98 | 0.00 | 0 | 640.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Call | | 918.00000 | 717,000 | 9.08 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 7.85 | Put | | 1,909.00000 | 2,162,000 | 9.08 | 0.00 | 0 | 640.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 3,069.00000 | 2,692,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 444.00000 | 521,000 | 9.39 | 0.00 | 0 | 1,920.00 |
| R207 | On | 03/05/2012 | Bond Future | | | 8.20300 | 8.11800 | | 10.86 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 4,707.00000 | 4,361,000 | 11.14 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,331.00000 | 1,448,000 | 11.14 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 4,892.00000 | 4,540,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,255.00000 | 1,366,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 4,525.00000 | 4,185,000 | 11.11 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,410.00000 | 1,533,000 | 11.11 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | | | 8.29800 | 8.21000 | | 10.74 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 4,945.00000 | 4,628,000 | 11.13 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,134.00000 | 2,282,000 | 11.13 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,114.00000 | 4,792,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,048.00000 | 2,192,000 | 11.17 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 4,778.00000 | 4,466,000 | 11.09 | 0.00 | 0 | 0.00 |
| R207 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,223.00000 | 2,376,000 | 11.09 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | | | 8.39400 | 8.30200 | | 10.64 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,722.00000 | 3,469,000 | 10.54 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 3,990.00000 | 4,209,000 | 10.54 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 3,852.00000 | 3,594,000 | 10.56 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 3,862.00000 | 4,076,000 | 10.56 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,595.00000 | 3,347,000 | 10.52 | 0.00 | 0 | 0.00 |
| R207 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,122.00000 | 4,346,000 | 10.52 | 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 | 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 | | | 8.14100 | 8.04900 | | 9.59 | 37,413,448.00 | 400 | 14,084.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,619.00000 | 5,088,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 90.00000 | 113,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,883.00000 | 5,348,000 | 10.03 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 75.00000 | 94,000 | 10.03 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 5,357.00000 | 4,830,000 | 9.97 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 108.00000 | 135,000 | 9.97 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Put | | 3,953.00000 | 4,421,000 | 9.15 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.45 | Call | | 239.00000 | 153,000 | 9.15 | 0.00 | 0 | 2,880.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Put | | 2,698.00000 | 3,089,000 | 9.29 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.70 | Call | | 557.00000 | 393,000 | 9.29 | 0.00 | 0 | 960.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Call | | 970.00000 | 729,000 | 9.40 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 7.90 | Put | | 1,877.00000 | 2,190,000 | 9.40 | 0.00 | 0 | 960.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 3,356.00000 | 2,891,000 | 9.76 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 389.00000 | 478,000 | 9.76 | 0.00 | 0 | 2,880.00 |
| R208 | On | 03/05/2012 | Bond Future | | | 8.22700 | 8.13200 | | 12.03 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 5,959.00000 | 5,512,000 | 12.50 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 1,014.00000 | 1,125,000 | 12.50 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,170.00000 | 5,717,000 | 12.53 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 950.00000 | 1,056,000 | 12.53 | 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 | 8.95 | Call | | 5,750.00000 | 5,309,000 | 12.47 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 1,080.00000 | 1,198,000 | 12.47 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | | | 8.31000 | 8.21200 | | 11.89 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Call | | 5,363.00000 | 4,982,000 | 12.35 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.75 | Put | | 2,331.00000 | 2,512,000 | 12.35 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Call | | 5,545.00000 | 5,159,000 | 12.40 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.80 | Put | | 2,237.00000 | 2,413,000 | 12.40 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Call | | 5,182.00000 | 4,808,000 | 12.30 | 0.00 | 0 | 0.00 |
| R208 | On | 02/08/2012 | Bond Future | 8.70 | Put | | 2,426.00000 | 2,614,000 | 12.30 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | | | 8.39900 | 8.29600 | | 11.82 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Call | | 3,922.00000 | 3,616,000 | 11.70 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.25 | Put | | 4,181.00000 | 4,450,000 | 11.70 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Call | | 4,064.00000 | 3,750,000 | 11.72 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.30 | Put | | 4,042.00000 | 4,303,000 | 11.72 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Call | | 3,784.00000 | 3,484,000 | 11.68 | 0.00 | 0 | 0.00 |
| R208 | On | 01/11/2012 | Bond Future | 8.20 | Put | | 4,325.00000 | 4,601,000 | 11.68 | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | | | 8.97700 | 8.90100 | | 20.63 | 0.00 | 0 | 2,931.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,818.00000 | 2,430,000 | 20.63 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,055.00000 | 2,254,000 | 20.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,031.00000 | 2,629,000 | 20.68 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,888.00000 | 2,073,000 | 20.68 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,612.00000 | 2,240,000 | 20.59 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,233.00000 | 2,448,000 | 20.59 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | | | 9.05100 | 8.97300 | | 21.05 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 3,990.00000 | 3,639,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 3,784.00000 | 4,026,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 4,183.00000 | 3,824,000 | 20.89 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 3,597.00000 | 3,832,000 | 20.89 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,801.00000 | 3,460,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 3,978.00000 | 4,230,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | | | 9.12100 | 9.04100 | | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,793.00000 | 5,417,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,239.00000 | 4,464,000 | 20.85 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 6,001.00000 | 5,618,000 | 20.92 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,083.00000 | 4,301,000 | 20.92 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,597.00000 | 5,228,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,410.00000 | 4,642,000 | 20.81 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | | | 9.19400 | 9.11200 | | 20.74 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,297.00000 | 4,963,000 | 20.56 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,141.00000 | 6,415,000 | 20.56 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,475.00000 | 5,134,000 | 20.60 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 5,940.00000 | 6,207,000 | 20.60 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,122.00000 | 4,794,000 | 20.52 | 0.00 | 0 | 0.00 |
| R209 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,348.00000 | 6,628,000 | 20.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | | | 138.70774 | 138.15391 | | | 0.00 | 0 | 755.00 |
| R210 | On | 02/02/2012 | Bond Future | 131.00 | Call | | 7,154.00000 | 7,708,000 | | 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 | | 7,104.00000 | 7,658,000 | | 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 | | 7,204.00000 | 7,758,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 02/02/2012 | Bond Future | 130.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | | | 115.66180 | 115.66164 | | | 0.00 | 0 | 480.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.50 | Call | | 5,162.00000 | 5,162,000 | | 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 | | 5,112.00000 | 5,112,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 02/02/2012 | Bond Future | 110.45 | Call | | 5,212.00000 | 5,212,000 | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R212 | On | 02/02/2012 | Bond Future | | | 112.14634 | 112.14243 | | | 0.00 | 0 | 2,677.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.50 | Call | | 3,642.00000 | 3,646,000 | | 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 | | 3,592.00000 | 3,596,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 02/02/2012 | Bond Future | 108.45 | Call | | 3,692.00000 | 3,696,000 | | 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 | | | 8.99400 | 8.90800 | | 18.66 | 0.00 | 0 | 487.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,844.00000 | 2,412,000 | 18.66 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,123.00000 | 2,365,000 | 18.66 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,060.00000 | 2,612,000 | 18.70 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,951.00000 | 2,177,000 | 18.70 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,636.00000 | 2,221,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 2,306.00000 | 2,565,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | | | 9.07300 | 8.98500 | | 19.04 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 5,050.00000 | 4,608,000 | 19.04 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 3,028.00000 | 3,266,000 | 19.04 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 5,270.00000 | 4,818,000 | 19.08 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 2,875.00000 | 3,103,000 | 19.08 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 4,836.00000 | 4,404,000 | 19.00 | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 3,190.00000 | 3,438,000 | 19.00 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | | | 9.15000 | 9.05900 | | 18.85 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Call | | 5,838.00000 | 5,415,000 | 18.85 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 02/08/2012 | Bond Future | 9.25 | Put | | 4,394.00000 | 4,664,000 | 18.85 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Call | | 6,050.00000 | 5,619,000 | 18.92 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.30 | Put | | 4,234.00000 | 4,496,000 | 18.92 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Call | | 5,639.00000 | 5,224,000 | 18.82 | 0.00 | 0 | 0.00 |
| R213 | On | 02/08/2012 | Bond Future | 9.20 | Put | | 4,569.00000 | 4,847,000 | 18.82 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | | | 9.23200 | 9.13800 | | 18.75 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Call | | 5,314.00000 | 4,937,000 | 18.59 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.00 | Put | | 6,366.00000 | 6,694,000 | 18.59 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Call | | 5,493.00000 | 5,109,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 9.05 | Put | | 6,162.00000 | 6,483,000 | 18.62 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Call | | 5,137.00000 | 4,768,000 | 18.56 | 0.00 | 0 | 0.00 |
| R213 | On | 01/11/2012 | Bond Future | 8.95 | Put | | 6,575.00000 | 6,911,000 | 18.56 | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 19/12/2011 | Foreign Exchange Future | | | 16,323.78000 | 16,180.07000 | | | 0.00 | 0 | 0.00 |
| TRT1 | On | 02/02/2012 | Index Future | | | 368.90200 | 367.21500 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | | | 1.29690 | 1.27910 | | 21.92 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.10 | Call | | 1,791.00000 | 1,969,000 | 34.45 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.10 | Put | | 0.00000 | 0,000 | 34.45 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.15 | Call | | 1,294.00000 | 1,470,000 | 33.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| YUAN/FO | 19/12/2011 | Foreign Exchange Future | 1.15 | Put | | 3.00000 | 1,000 | 33.75 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/12/2011 | Foreign Exchange Future | 1.05 | Call | | 2,291.00000 | 2,469,000 | 35.14 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/12/2011 | Foreign Exchange Future | 1.05 | Put | | 0.00000 | 0,000 | 35.14 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | | | 1.31330 | 1.29530 | | 22.78 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | 1.20 | Call | | 1,169.00000 | 1,301,000 | 21.65 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | 1.20 | Put | | 216.00000 | 168,000 | 21.65 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | 1.25 | Call | | 848.00000 | 951,000 | 21.94 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | 1.25 | Put | | 395.00000 | 318,000 | 21.94 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | 1.15 | Call | | 1,554.00000 | 1,709,000 | 21.37 | 0.00 | 0 | 0.00 |
| YUAN/FO | 19/03/2012 | Foreign Exchange Future | 1.15 | Put | | 101.00000 | 76,000 | 21.37 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | | | 1.32970 | 1.13030 | | 23.58 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | 1.15 | Call | | 0.00000 | 1,974,000 | 21.44 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | 1.15 | Put | | 0.00000 | 177,000 | 21.44 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | 1.20 | Call | | 0.00000 | 1,596,000 | 21.58 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | 1.20 | Put | | 0.00000 | 299,000 | 21.58 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | 1.10 | Call | | 0.00000 | 2,393,000 | 21.30 | 0.00 | 0 | 0.00 |
| YUAN/FO | 18/06/2012 | Foreign Exchange Future | 1.10 | Put | | 0.00000 | 96,000 | 21.30 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | | |
|--------------------------------|--|--|--|--|--|--|--|--|-----------------------|---------------|---------------------|
| Total for Derivatives : | | | | | | | | | 264,822,001.70 | 60,790 | 1,459,345.00 |
|--------------------------------|--|--|--|--|--|--|--|--|-----------------------|---------------|---------------------|

i-Bonds

| | | | | | | | | | | | |
|-------|----|------------|-----------|--|---------|---------|--|--|------|---|------|
| 1BG4A | On | 21/03/2012 | Spot Bond | | 5.93000 | 5.93000 | | | 0.00 | 0 | 0.00 |
| 1BG4A | On | 21/03/2012 | Spot Bond | | 5.95000 | 5.95000 | | | 0.00 | 0 | 0.00 |
| 1BG4B | On | 21/03/2012 | Spot Bond | | 6.02000 | 6.02000 | | | 0.00 | 0 | 0.00 |
| 1BG4C | On | 21/03/2012 | Spot Bond | | 6.32000 | 6.32000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| 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 |
| AA385L | On | 21/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AA386L | On | 22/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AB05 | On | 01/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AB06 | On | 27/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 24,996,000.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 16,533,000.00 |
| AB08 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AB09 | On | 03/05/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AB308L | On | 15/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| AB309L | On | 03/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ABCP11 | On | 31/03/2013 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABCP12 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCP13 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN06 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |
| ABL10E | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL11A | On | 29/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL11E | On | 29/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL12E | On | 08/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL13 | On | 11/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL6 | On | 18/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,320,000.00 |
| ABL7 | On | 18/02/2013 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABL8A | On | 19/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 700,000.00 |
| ABL8B | On | 19/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL9 | On | 19/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 700,000.00 |
| 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 | 200,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------------------|-------|------------------|---------------|
| ABN07 | On | 13/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN09 | On | 27/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN10 | On | 04/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN13 | On | 04/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN14 | On | 10/10/2033 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | 115,600,000,000,000.00 | | 1,156,000,000 | 0.00 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0.00 |
| ABN36 | On | 06/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN37 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN38 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN39 | On | 21/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN40 | On | 29/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| 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 |
| ABN43 | On | 12/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | 57,800,000,000,000.00 | | 578,000,000 | 578,000,000.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | 92,100,000,000.00 | | 921,000 | 7,003,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,644,000.00 |
| 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 | 2,784,000.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS11 | On | 11/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS11 | On | 11/06/2014 | Spot Bond | | | 4.00000 | 4.00000 | | | 0.00 | 0 | 0.00 |
| ABS12 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS13 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS14 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL020 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| ACL024On | 20/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | 16/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL039On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL041On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | 300,000,000,000.00 | | 3,000,000 | 1,000,000.00 |
| ACL042On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL047On | 22/10/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL053On | 29/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL054On | 29/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL066On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL068On | 22/02/2014 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL070On | 31/12/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL071On | 20/06/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL072On | 31/10/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073On | 20/09/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074On | 20/09/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL075On | 20/09/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076On | 20/09/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL077On | 20/09/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL078On | 20/09/2015 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

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

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL102On | 12/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL103On | 18/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL104On | 20/12/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL105On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL106On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL107On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL108On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL122On | 20/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL123On | 27/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL124On | 09/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL125On | 20/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL126On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ACL138 | On | 20/09/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| 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 |
| AIR01 | On | 15/03/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,232,000.00 |
| AIR01U | On | 06/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02 | On | 30/04/2023 | | | 100.00000 | 100.00000 | | | 1,400,000,000,000.00 | 14,000,000 | 7,000,000.00 |
| AIR02U | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AIR03 | On | 09/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,077,000.00 |
| 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 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,500,000.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA02 | On | 30/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA03 | On | 30/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On | 30/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On | 31/12/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA12 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA13 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA14 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA15 | On | 30/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA16 | On | 30/09/2016 | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| BAYA17 | On | 30/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA1 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA1 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA2 | On | 30/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB0 | On | 31/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB0 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB0 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYC1 | On | 31/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD1 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD2 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD3 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD4 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD5 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD6 | On | 30/06/2035 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP1 | On | 30/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP2 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP52 | On | 23/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BCP53LOn 17/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP54LOn 07/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0202On 31/12/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0205On 28/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0206On 02/03/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0302On 18/04/2028 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310AOn 08/05/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310EOn 03/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310COn 18/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311AOn 08/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311EOn 04/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311COn 31/10/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311LOn 31/03/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311EOn 07/12/2023 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311FOn 20/09/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BEER0On 19/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| BG22A | On | 21/07/2016 | | | 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 | | | | 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 |
| 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 | 10,569,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BID02 | On | 14/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID03 | On | 14/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC14 | On | 26/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC15 | On | 23/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC16 | On | 17/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC17 | On | 03/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A | On | 21/11/2032 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A | On | 21/11/2032 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1B | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1C | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1D | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1E | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1F | On | 21/11/2032 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|----------------|
| BSR04 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | 100,000,000,000.00 | | 1,000,000 | 500,000.00 |
| BSR06 | On | 23/12/2011 | 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 | 3,946,000.00 |
| 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 |
| CBL10 | On | 06/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL11 | On | 06/05/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 13,263,000.00 |
| 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 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 36,646,000.00 |
| 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 |
| CLN110 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN111 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN112 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN113 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN114 | 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 |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| CLN127On 01/07/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN128On 20/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN129On 16/07/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN130On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN132On 20/09/2013 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 |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN133On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN134On 20/08/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN135On 22/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN136On 22/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN138On 31/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN140On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN141On 20/06/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN143On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN145On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN147On 19/04/2013 Spot Bond | | | 13.64000 | 13.64000 | | | 0.00 | 0 | 0.00 |
| CLN148On 15/06/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN149On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN152On 20/08/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN153On 25/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN154On 20/03/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN155On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN156On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN157On 20/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN158On 19/04/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN159On 14/02/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN161On 18/08/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN162On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN163On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN164On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN165On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN166On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN167On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN168On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN169On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN170On 20/12/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN172On 30/04/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN173On 25/11/2012 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| CLN186 | On | 06/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN187 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN188 | On | 20/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN189 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| CLN202On | 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN203On | 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN204On | 20/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN205On | 24/03/2013 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| 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 | | 180,000,000,000.00 | | 1,800,000 | 1,800,000.00 |
| 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 |
| CLN218 | On | 20/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN219 | On | 20/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN22 | On | 11/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN220 | On | 20/10/2016 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN221 | On | 20/10/2016 | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0.00 |
| CLN222 | On | 20/10/2016 | | | 8.64500 | 8.64500 | | | 0.00 | 0 | 0.00 |
| CLN223 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN224 | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN225 | On | 09/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN226 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN227 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN34 | On | 15/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN39 | On | 07/02/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN40 | On | 07/02/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN42 | On | 18/04/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN44 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN46 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN47 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN48 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN49 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| CLN50 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 2,000,000.00 |
| CLN51 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN52 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN54 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN55 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN56 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN57 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN58 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN59 | On | 07/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN61 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN70 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN71 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN72 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN77 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN78 | On | 19/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN81 | On | 18/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN83 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN85 | On | 20/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN88 | On | 28/04/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN89 | On | 02/03/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN90 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN91 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN92 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN94 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF03 | On | 10/10/2016 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLNF04 | On | 10/10/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF05 | On | 20/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF06 | On | 20/12/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ04 | On | 05/06/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,751,000.00 |
| COJ05 | On | 05/06/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ06 | On | 09/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,631,000.00 |
| COJ07 | On | 23/03/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ10 | On | 18/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ11 | On | 29/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ12 | On | 17/02/2012 | | | 5.86800 | 5.86800 | | | 0.00 | 0 | 0.00 |
| COJ13 | On | 18/04/2012 | | | 6.05000 | 6.05000 | | | 0.00 | 0 | 0.00 |
| CPL001 | On | 05/03/2012 | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| CPL002 | On | 29/11/2014 | | | 7.17500 | 7.17500 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 05/01/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|----------------|
| DENG2 | On | 12/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG2 | On | 01/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD02 | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 26,359,000.00 |
| DV22 | On | 07/02/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 69,275,000.00 |
| DV23 | On | 27/02/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 137,843,000.00 |
| DVF12 | On | 13/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 300,000.00 |
| E170 | On | 01/08/2020 | | | 100.00000 | 100.00000 | | 126,220,000,000.00 | | 1,262,200 | 16,692,100.00 |
| EDC01 | On | 04/04/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EGL01 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,300,000.00 |
| EMM01 | On | 28/07/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EMM02 | On | 11/03/2021 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EPF001 | On | 19/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ141L | On | 09/01/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EQ142L | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ149L | On | 13/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ156L | On | 07/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ158L | On | 16/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ159L | On | 30/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ160L | On | 13/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ161L | On | 13/02/2012 | | | 6.16900 | 6.16900 | | | 0.00 | 0 | 0.00 |
| EQ162L | On | 23/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ163L | On | 17/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ164L | On | 13/03/2012 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|----------------|
| ERS3B | On | 17/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3C | On | 17/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERSA1 | On | 17/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | 800,000,000,000.00 | | 8,000,000 | 54,400,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 9.25000 | | 94,350,000,000.00 | | 10,200,000 | 249,932,000.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 10.00000 | | 135,000,000,000.00 | | 13,500,000 | 121,355,000.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 7.85000 | | 124,815,000,000.00 | | 15,900,000 | 66,902,000.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 7.50000 | | 135,000,000,000.00 | | 18,000,000 | 222,239,000.00 |
| 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 |
| FR2A3 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FR2B3 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FR2C3 | On | 15/08/2013 | | | 8.37500 | 8.37500 | | | 0.00 | 0 | 0.00 |
| FR2D3 | On | 15/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB03 | On | 15/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,868,000.00 |
| FRB05 | On | 21/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,000,000.00 |
| FRB06 | On | 05/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,600,000.00 |
| FRBC2 | On | 21/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI28 | On | 31/03/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBI33 | On | 07/12/2033 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBN0 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ01 | On | 30/11/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ02 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBZ03 | On | 10/12/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC01 | On | 08/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC04 | On | 03/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC08 | On | 29/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC42 | On | 25/11/2012 | Spot Bond | | | 6.90500 | 6.90500 | | | 0.00 | 0 | 0.00 |
| FRC44 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC45 | On | 31/12/2011 | Spot Bond | | | 9.07500 | 9.07500 | | | 0.00 | 0 | 0.00 |
| FRC46 | On | 10/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC47 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC55 | On | 11/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC57 | On | 20/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC59 | On | 14/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC61 | On | 28/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC64 | On | 12/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC65 | On | 12/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC66 | On | 31/01/2022 | Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| FRC67 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC68 | On | 20/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC69 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC70 | On | 20/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| FRC82 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC83 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC84 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC85 | On | 20/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC86 | On | 20/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRE2A | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B | 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 |
| FRE2D | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2E | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On | 21/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,000,000.00 |
| FRJ18 | On | 21/02/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS35 | On | 23/04/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRS37 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS50 | On | 08/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS51 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS52 | On | 06/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS53 | On | 27/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS54 | On | 09/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS55 | On | 09/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS56 | On | 19/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS57 | On | 23/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS58 | On | 21/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS59 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS60 | On | 24/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS61 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRS62 | On | 04/11/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,569,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000.00 |
| FRX16 | On | 21/02/2016 | Spot Bond | | | 9.00000 | 9.00000 | | | 0.00 | 0 | 0.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000.00 |
| 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 | 29/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT12 | On | 28/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT13 | On | 01/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2A | On | 01/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2B | On | 01/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GPT2C On 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GR1A2 On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28 On 01/09/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28 On 15/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 On 20/12/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 On 19/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA29 On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB85 On 25/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 On 12/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 On 18/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 On 06/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD16 On 15/02/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDB1 On 10/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 On 10/01/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1A On 18/11/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1B 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GRN1COn | 18/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1DOn | 18/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | 110,000.00 |
| 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 | | | 0.00 | 0 | 0.00 |
| GSIZ16On | 23/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1BOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| 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 |
| 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 | | 5,100,000,000,000.00 | | 51,000,000 | 261,754,000.00 |
| 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 | | 1,800,000,000,000.00 | | 18,000,000 | 22,975,000.00 |
| HWAY3On | 31/07/2035 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBC01 | On | 16/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL01 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000.00 |
| 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 | 100,000.00 |
| 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 | | | 0.00 | 0 | 0.00 |
| IBL14 | On | 28/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL15 | On | 28/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL18 | On | 10/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL19 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL20 | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL21 | On | 15/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL25 | On | 18/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL26 | On | 18/08/2014 | Spot Bond | | | 1.75000 | 1.75000 | | | 0.00 | 0 | 0.00 |
| IBL28 | On | 18/08/2016 | Spot Bond | | | 8.27000 | 8.27000 | | | 0.00 | 0 | 0.00 |
| IBL32 | On | 03/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL34 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IC02 | On | 09/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 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 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2A2 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2A3 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| IND150 | On | 13/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND151 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND202 | On | 10/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND203 | On | 17/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND204 | On | 24/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND205 | On | 31/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND206 | On | 07/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND207 | On | 14/02/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND208 | On | 21/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND209 | On | 28/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND210 | On | 06/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND211 | On | 13/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND212 | On | 20/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND213 | On | 27/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| ING100On | 19/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING101On | 21/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING114On | 31/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING115On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING116On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING123On | 10/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING126On | 25/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING127On | 07/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING128On | 26/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING130On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING131On | 24/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING133On | 28/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING134On | 16/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING135On | 10/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | 2,000,000,000,000.00 | | 20,000,000 | 20,000,000.00 |
| ING136On | 09/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING137On | 14/03/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ING30 | On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING60U | On | 28/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING82 | On | 30/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING97 | On | 10/03/2012 | Spot Bond | | | 8.82500 | 8.82500 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IP255U | On | 31/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPB3 | On | 04/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL4 | On | 29/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 28,770,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IV01 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,350,000.00 |
| 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 |
| 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 | 200,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA201 | On | 05/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA202 | On | 12/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA203 | On | 19/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA203 | On | 19/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA204 | On | 26/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA205 | On | 02/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA206 | On | 09/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA207 | On | 16/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA208 | On | 23/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA209 | On | 01/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA210 | On | 08/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA211 | On | 15/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA212 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA213 | On | 29/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA214 | On | 05/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA215 | On | 12/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA216 | On | 19/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA217 | On | 26/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA218 | On | 03/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA219 | On | 10/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA220 | On | 17/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA221 | On | 24/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA222 | On | 31/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA223 | On | 07/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC001 | On | 05/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC002 | On | 12/02/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVC004 | On | 29/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000.00 |
| KCF01 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KCF02 | 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 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP005 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LEO01 | On | 29/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LGL1 | On | 12/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,700,000.00 |
| MAQ00 | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 27/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 09/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 16/04/2012 | | | 7.09500 | 7.09500 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 05/10/2012 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------------|---------------|------------------|---------------|
| MBF02 | On | 07/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 30/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP14 | On | 10/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP16 | On | 13/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP17 | On | 23/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP18 | On | 28/01/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP19 | On | 18/02/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP20 | On | 17/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | 45,000,000,000,000.00 | 450,000,000 | 150,000,000.00 | |
| MCB3M | On | 13/12/2014 | | | 100.00000 | 100.00000 | | 105,000,000,000,000.00 | 1,050,000,000 | 350,000,000.00 | |
| MEFSA | On | 05/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MEFSA | On | 05/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| 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 |
| MFS1A'On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1A'On | 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 | 17,072,000.00 |
| MTN02 On | 13/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,706,000.00 |
| 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 | | | 60,600,000,000.00 | 606,000 | 3,839,000.00 |
| MTN05 On | 28/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTNC0On | 05/03/2012 | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| N4A111On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A202On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A205On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A208On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A211On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A302On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A305On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A308On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A311On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A402On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A405On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4A408On | 14/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| N4C508On | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| N4D68L | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| N4E68L | On | 14/08/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK10E | On | 21/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK11E | On | 27/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK1B | On | 09/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 200,000.00 |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 9,782,000.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,100,000.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 6,046,000.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK6A | On | 19/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 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 | | | 0.00 | 0 | 0.00 |
| NBK9A | On | 23/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,907,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NBK9B | On | 23/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK11 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 200,000.00 |
| NCLN1 | On | 24/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 30/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 28/08/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 17/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 22/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 20/10/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 25/02/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN4 | On | 12/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 25/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 31/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN5 | On | 07/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 15/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 01/06/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 30/11/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 02/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 08/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 25/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 25/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 29/01/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 13/07/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 30/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 27/05/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| NED12 | On | 14/12/2012 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| NED12E | 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 | | | 0.00 | 0 | 3,000,000.00 |
| NED8 | On | 08/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,565,000.00 |
| 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 | 2,419,000.00 |
| 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 |
| NQ1A1 | On | 22/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 600,000,000.00 | 6,000,000 | 3,000,000.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| NQF1D: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 | 22/05/2020 | | | 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 | 30,512,000.00 |
| NRA01 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 128,000,000.00 |
| NRA01 | On | 30/11/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 22,000,000.00 |
| NRA01 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 31/10/2022 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,000,000.00 |
| NRA02 | On | 31/05/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 78,000,000.00 |
| NRA02 | On | 30/11/2028 | | | 100.00000 | 100.00000 | | 8,375,000,000,000.00 | | 83,750,000 | 51,244,000.00 |
| 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 |
| OCT1A | On | 18/10/2015 | | | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 57,025,000.00 |
| 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 |
| PBET01 | On | 13/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2A4 | On | 20/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PC2A4F | On | 20/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2B4 | On | 20/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2C4 | On | 20/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2D4 | On | 20/12/2011 | | | 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 | 16/01/2012 | | | 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 |
| PR2A4I | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9I | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On | 15/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PR2B4 | 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 |
| PR2C1f | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2C4f | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1f | On | 15/12/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D1f | On | 15/06/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2D4f | On | 15/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRM1A | On | 15/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1A | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1B | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP1C | On | 01/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PRP2A | On | 04/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,000,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------------|------------------|-------------------|
| R157 | On | 15/09/2015 | Spot Bond | | | 6.84500 | 6.77000 | | | 105,295,427,542,000.00 | 15,382,823,600 | 14,279,483,142.00 |
| R158P | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R159P | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R179 | On | 01/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 8.57000 | 8.49000 | | | 47,655,447,530,000.00 | 5,560,729,000 | 8,784,867,000.00 |
| 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 | | | 217.18335 | 217.15468 | | | 205,920,004,285.65 | 948,139 | 778,203,740.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 2.30000 | 2.28000 | | | 151,976,090,300.00 | 66,076,561 | 357,752,000.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 6.36500 | 6.29000 | | | 3,797,359,000,000.00 | 596,600,000 | 2,314,219,000.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.37000 | 2.37000 | | | 913,749,963,960.00 | 385,548,508 | 1,876,700,000.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 7.49000 | 7.41500 | | | 34,860,707,000,000.00 | 4,654,300,000 | 5,747,693,000.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 7.77500 | 7.70000 | | | 27,591,254,460,000.00 | 3,548,714,400 | 4,601,418,114.00 |
| 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 | | | 6.12500 | 6.05500 | | | 25,278,051,400,000.00 | 4,127,028,800 | 5,102,225,000.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.04500 | 7.96500 | | | 27,657,604,617,000.00 | 3,437,862,600 | 9,808,210,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| R208 | On | 31/03/2021 | Spot Bond | | | 8.08500 | 7.99500 | | | 25,192,164,690,000.00 | 3,115,914,000 | 8,042,903,000.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.93000 | 8.85500 | | | 56,108,708,100,000.00 | 6,283,170,000 | 9,696,262,000.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.37000 | 2.40000 | | | 514,900,118,580.00 | 217,257,434 | 683,159,000.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 1.05000 | 1.05000 | | | 38,725,775,550.00 | 36,881,691 | 620,500,000.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.28000 | 2.28000 | | | 543,309,428,520.00 | 238,293,609 | 686,700,000.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.94000 | 8.85500 | | | 3,969,360,000,000.00 | 444,000,000 | 961,090,000.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 6.50000 | | | 7,670,000,000,000.00 | 1,180,000,000 | 3,066,500,000.00 |
| 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 |

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

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

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSB0 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSB0 | On | 15/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSB0 | On | 15/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 09/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RDFC0 | On | 06/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES05 | On | 17/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES06 | On | 18/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES07 | On | 14/02/2012 | Spot Bond | | | 5.87500 | 5.87500 | | | 0.00 | 0 | 0.00 |
| RESB0 | On | 03/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RMBI06 | On | 24/07/2038 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP001 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RP002 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| RP004 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPG02 | On | 25/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPI01 | On | 22/07/2016 | Spot Bond | | | 5.25000 | 5.25000 | | | 0.00 | 0 | 0.00 |
| RPP01 | On | 31/08/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP02 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP03 | On | 10/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RPP04 | On | 07/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW02 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW21 | On | 21/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SA060 | On | 26/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBC2 | On | 28/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | 1,090,000,000,000.00 | | 10,900,000 | 30,013,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK14 | On | 01/12/2017 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 3,616,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 28,415,000.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,290,000.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 300,000,000,000.00 | 3,000,000 | 11,792,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| SBN48 | On | 22/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN50 | On | 23/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN51 | On | 03/10/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN52 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS14 | On | 07/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS15 | On | 26/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS16 | On | 22/09/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 10,000,000,000.00 | 100,000 | 4,140,000.00 |
| SBS7 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 120,000,000,000.00 | 1,200,000 | 2,540,000.00 |
| SBS110 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 200,000.00 |
| SBS111 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 500,000.00 |
| SBS112 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,000,000.00 |
| SCM10 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SCM22 | On | 20/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SCM22 | On | 17/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SL11 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 800,000.00 |
| SL12 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,246,000.00 |
| 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 | | | 98,000,000,000.00 | 980,000 | 11,000,000.00 |
| SPDA1 | On | 21/08/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SPDA2 | On | 21/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN825 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN830 | On | 18/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN831 | On | 19/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN833 | On | 25/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN842 | On | 19/08/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN860 | On | 25/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN861 | On | 22/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN863 | On | 19/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN865 | On | 22/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN866 | On | 04/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN867 | On | 19/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN868 | On | 17/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN869 | On | 19/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN870 | On | 20/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN872 | On | 13/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN873 | On | 14/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN874 | On | 16/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN875 | On | 16/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN876 | On | 20/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN877 | On | 14/12/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN878 | On | 21/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN879 | On | 22/02/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN880 | 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 |
| SYN883 | On | 13/01/2012 | | | 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 | 1,000,000.00 |
| 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 | 17,113,000.00 |
| TFS68L | On | 14/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS73 | On | 11/02/2013 | | | 6.27500 | 6.27500 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| TFS77 | On | 12/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS83 | On | 28/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS84 | On | 28/07/2016 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| TFS87 | On | 12/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS88 | On | 08/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS89 | On | 01/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | 50,800,000,000,000.00 | | 508,000,000 | 300,000,000.00 |
| TH7A2A | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A1 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A3 | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,100,000.00 |
| 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 |
| THE8A1 | On | 18/04/2036 | 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 |
| 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 |
| THE9D | On | 18/07/2016 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|------------------|
| 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 | 3,000,000.00 |
| TL20 | On | 22/02/2020 | Spot Bond | | | 6.00000 | 6.00000 | | | 0.00 | 0 | 0.00 |
| TN17 | On | 14/11/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,005,500,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 800,000,000,000.00 | | 8,000,000 | 275,700,000.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 125,300,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 100.00000 | | 392,400,000,000.00 | | 3,924,000 | 182,034,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 23,700,000.00 |
| 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 |
| TSP121 | On | 02/09/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| TSP123 | On | 05/01/2012 | | | 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 | 23,000,000.00 |
| UTR02 | On | 21/11/2012 | | | 100.00000 | 100.00000 | | 4,480,000,000,000.00 | | 44,800,000 | 22,400,000.00 |
| UTR041 | On | 19/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 0.00 | 0 | 0.00 |
| 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 | | | 880,000,000,000.00 | 8,800,000 | 65,261,000.00 |
| WS05 | On | 01/08/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 129,120,000.00 |
| 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 | 36,000,000.00 |
| 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 | 50,362,000.00 |
| 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 | 0.00 |
| Z083 | On | 30/09/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA001 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA002 | On | 16/08/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA003 | On | 01/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA004 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA005 | On | 12/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA007 | On | 31/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA008 | On | 19/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ZA009 | On | 22/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 : | | | | | | | 771,638,150,720,196.00 | 53,370,791,542 | 84,691,832,096.00 |
| Grand Total: | | | | | | | 771,638,415,542,198.00 | 53,370,852,332 | 84,693,291,441.00 |