

Daily MTM Report

Daily summary for: 01/07/2011

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 6.82760 | 6.86110 | | 14.44 | 129,669,779.20 | 18,992 | 335,446.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 20.00000 | 18,000 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 1,209.00000 | 1,240,000 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 19.00000 | 17,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 1,258.00000 | 1,289,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 22.00000 | 19,000 | 21.75 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 1,161.00000 | 1,191,000 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 969.00000 | 999,000 | 20.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 30.00000 | 27,000 | 20.53 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 63.00000 | 55,000 | 18.10 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 602.00000 | 627,000 | 18.10 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.80 | Call | | 224.00000 | 198,000 | 14.44 | 0.00 | 0 | 980.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.80 | Put | | 163.00000 | 170,000 | 14.44 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.90 | Call | | 177.00000 | 159,000 | 15.05 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.90 | Put | | 216.00000 | 231,000 | 15.05 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Put | | 646.00000 | 672,000 | 18.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Call | | 57.00000 | 50,000 | 18.40 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.60 | Put | | 782.00000 | 810,000 | 19.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.60 | Call | | 43.00000 | 38,000 | 19.32 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 282.00000 | 255,000 | 14.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 121.00000 | 127,000 | 14.59 | 0.00 | 0 | 5,980.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 88.00000 | 92,000 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 349.00000 | 320,000 | 14.74 | 0.00 | 0 | 6,060.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.10 | Put | | 355.00000 | 375,000 | 16.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.10 | Call | | 116.00000 | 103,000 | 16.27 | 0.00 | 0 | 6,060.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 9.80 | Put | | 2,941.00000 | 2,974,000 | 30.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 9.80 | Call | | 2.00000 | 2,000 | 30.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.30 | Put | | 516.00000 | 539,000 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.30 | Call | | 77.00000 | 67,000 | 17.49 | 0.00 | 0 | 8,880.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.20 | Put | | 433.00000 | 455,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.20 | Call | | 94.00000 | 83,000 | 16.88 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.55 | Put | | 74.00000 | 78,000 | 14.82 | 0.00 | 0 | 8,880.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.55 | Call | | 385.00000 | 356,000 | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.75 | Call | | 252.00000 | 225,000 | 14.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.75 | Put | | 141.00000 | 147,000 | 14.51 | 0.00 | 0 | 1,980.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.85 | Put | | 186.00000 | 199,000 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.85 | Call | | 197.00000 | 177,000 | 14.74 | 0.00 | 0 | 1,980.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.50 | Put | | 691.00000 | 717,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.50 | Call | | 52.00000 | 45,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.95 | Call | | 159.00000 | 142,000 | 15.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.95 | Put | | 248.00000 | 264,000 | 15.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.65 | Call | | 39.00000 | 34,000 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.65 | Put | | 828.00000 | 856,000 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.15 | Call | | 104.00000 | 92,000 | 16.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.15 | Put | | 393.00000 | 414,000 | 16.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.00 | Call | | 143.00000 | 128,000 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.00 | Put | | 282.00000 | 300,000 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.40 | Call | | 503.00000 | 473,000 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.40 | Put | | 42.00000 | 45,000 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.75 | Call | | 33.00000 | 29,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.75 | Put | | 922.00000 | 951,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 5.75 | Call | | 1,113.00000 | 1,080,000 | 16.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 5.75 | Put | | 2.00000 | 2,000 | 16.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.25 | Call | | 85.00000 | 75,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.25 | Put | | 474.00000 | 497,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.55 | Call | | 47.00000 | 41,000 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.55 | Put | | 736.00000 | 763,000 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 5.80 | Call | | 1,063.00000 | 1,030,000 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 5.80 | Put | | 2.00000 | 2,000 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.15 | Call | | 0.00000 | 16,000 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 1,338,000 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 6.92060 | 6.95450 | | 15.09 | 622,854.00 | 90 | 44,433.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 174.00000 | 161,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 570.00000 | 590,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 163.00000 | 151,000 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 609.00000 | 630,000 | 17.28 | 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 | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 185.00000 | 171,000 | 16.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 531.00000 | 550,000 | 16.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.75 | Put | | 197.00000 | 204,000 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.75 | Call | | 401.00000 | 375,000 | 15.10 | 0.00 | 0 | 6,425.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.00 | Put | | 1,127.00000 | 1,153,000 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.00 | Call | | 81.00000 | 74,000 | 19.90 | 0.00 | 0 | 2,962.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.00 | Put | | 322.00000 | 336,000 | 15.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.00 | Call | | 276.00000 | 257,000 | 15.53 | 0.00 | 0 | 2,962.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.25 | Put | | 494.00000 | 512,000 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.25 | Call | | 198.00000 | 183,000 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.15 | Call | | 844.00000 | 814,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.15 | Put | | 40.00000 | 43,000 | 15.15 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Put | | 690.00000 | 712,000 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.50 | Call | | 144.00000 | 133,000 | 17.71 | 0.00 | 0 | 500.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.45 | Call | | 601.00000 | 573,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.45 | Put | | 97.00000 | 102,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.40 | Call | | 639.00000 | 610,000 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.40 | Put | | 85.00000 | 89,000 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.25 | Call | | 759.00000 | 729,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.25 | Put | | 55.00000 | 58,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.05 | Call | | 77.00000 | 71,000 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 8.05 | Put | | 1,173.00000 | 1,200,000 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.95 | Call | | 1,024.00000 | 992,000 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 5.95 | Put | | 20.00000 | 21,000 | 15.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.45 | Call | | 153.00000 | 141,000 | 17.49 | 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 | 7.45 | Put | | 649.00000 | 670,000 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 431.00000 | 405,000 | 15.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 177.00000 | 184,000 | 15.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.80 | Call | | 373.00000 | 347,000 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.80 | Put | | 219.00000 | 226,000 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.90 | Call | | 90.00000 | 83,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.90 | Put | | 1,036.00000 | 1,062,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.70 | Call | | 113.00000 | 104,000 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.70 | Put | | 859.00000 | 883,000 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.85 | Call | | 346.00000 | 320,000 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.85 | Put | | 242.00000 | 249,000 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.30 | Call | | 0.00000 | 688,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 67,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.35 | Call | | 0.00000 | 649,000 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 78,000 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 7.01480 | 7.05240 | | 15.18 | 0.00 | 0 | 13,385.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Call | | 376.00000 | 353,000 | 15.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Put | | 360.00000 | 374,000 | 15.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Call | | 356.00000 | 334,000 | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Put | | 390.00000 | 405,000 | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Call | | 400.00000 | 373,000 | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Put | | 334.00000 | 344,000 | 15.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 393.00000 | 367,000 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 341.00000 | 352,000 | 15.18 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.15 | Call | | 333.00000 | 312,000 | 15.71 | 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 | 7.15 | Put | | 431.00000 | 447,000 | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 300.00000 | 281,000 | 16.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 498.00000 | 516,000 | 16.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.80 | Call | | 498.00000 | 470,000 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.80 | Put | | 246.00000 | 255,000 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 316.00000 | 296,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 464.00000 | 481,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Call | | 527.00000 | 499,000 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.75 | Put | | 225.00000 | 234,000 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Call | | 221.00000 | 207,000 | 17.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.55 | Put | | 719.00000 | 742,000 | 17.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Call | | 152.00000 | 142,000 | 18.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.95 | Put | | 1,050.00000 | 1,077,000 | 18.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 257.00000 | 240,000 | 16.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 605.00000 | 625,000 | 16.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Call | | 114.00000 | 106,000 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.30 | Put | | 1,362.00000 | 1,391,000 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Call | | 558.00000 | 529,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.70 | Put | | 206.00000 | 214,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Call | | 109.00000 | 102,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.35 | Put | | 1,407.00000 | 1,437,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Call | | 470.00000 | 443,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.85 | Put | | 268.00000 | 278,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Call | | 146.00000 | 136,000 | 18.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 8.00 | Put | | 1,094.00000 | 1,121,000 | 18.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Call | | 0.00000 | 329,000 | 15.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 414,000 | 15.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Call | | 0.00000 | 560,000 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 195,000 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 0.00000 | 228,000 | 16.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 0.00000 | 663,000 | 16.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | | | 7.12160 | 7.15730 | | 15.41 | 0.00 | 0 | 2,000.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Call | | 408.00000 | 386,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.25 | Put | | 501.00000 | 514,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Call | | 391.00000 | 369,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.30 | Put | | 534.00000 | 547,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Call | | 426.00000 | 403,000 | 15.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 18/06/2012 | Foreign Exchange Future | 7.20 | Put | | 469.00000 | 481,000 | 15.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | | | 7.23190 | 7.26680 | | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Call | | 540.00000 | 514,000 | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.20 | Put | | 473.00000 | 482,000 | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Call | | 519.00000 | 495,000 | 15.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.25 | Put | | 502.00000 | 513,000 | 15.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Call | | 563.00000 | 537,000 | 15.65 | 0.00 | 0 | 13,000.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.15 | Put | | 446.00000 | 455,000 | 15.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Put | | 533.00000 | 545,000 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 17/09/2012 | Foreign Exchange Future | 7.30 | Call | | 500.00000 | 477,000 | 15.98 | 0.00 | 0 | 11,000.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | | | 7.33860 | 7.37330 | | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Call | | 467.00000 | 447,000 | 16.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.70 | Put | | 794.00000 | 808,000 | 16.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Call | | 453.00000 | 433,000 | 17.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.75 | Put | | 830.00000 | 844,000 | 17.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Call | | 482.00000 | 461,000 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 7.65 | Put | | 759.00000 | 772,000 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Put | | 1,016.00000 | 1,033,000 | 17.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2012 | Foreign Exchange Future | 8.00 | Call | | 389.00000 | 372,000 | 17.62 | 0.00 | 0 | 300.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 8.32230 | 8.35500 | | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Call | | 1,049.00000 | 1,023,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.50 | Put | | 1,194.00000 | 1,201,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Call | | 1,033.00000 | 1,007,000 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.55 | Put | | 1,228.00000 | 1,235,000 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Call | | 1,066.00000 | 1,039,000 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.45 | Put | | 1,161.00000 | 1,167,000 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Put | | 875.00000 | 880,000 | 17.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Future | 8.00 | Call | | 1,230.00000 | 1,202,000 | 17.14 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.07860 | 9.11130 | | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,407.00000 | 1,378,000 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,496.00000 | 1,499,000 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,391.00000 | 1,362,000 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,530.00000 | 1,533,000 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,423.00000 | 1,394,000 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,462.00000 | 1,465,000 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | | | 6.82760 | 6.86110 | | | 14.44 | 34,138.00 | 5 | 321.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.10 | Call | | | 11,581.00000 | 10,262,000 | 16.27 | 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 | 19/09/2011 | Foreign Exchange Future | 7.10 | Put | | 35,471.00000 | 37,502,000 | 16.27 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.15 | Call | | 10,426.00000 | 9,219,000 | 16.57 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.15 | Put | | 39,316.00000 | 41,459,000 | 16.57 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.05 | Call | | 12,874.00000 | 11,435,000 | 15.96 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.05 | Put | | 31,764.00000 | 33,675,000 | 15.96 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | | | 6.92060 | 6.95450 | | 15.09 | | 0.00 | 0 | 20.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.00 | Call | | 27,592.00000 | 25,698,000 | 15.53 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.00 | Put | | 32,142.00000 | 33,638,000 | 15.53 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.05 | Call | | 25,793.00000 | 23,992,000 | 15.75 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 7.05 | Put | | 35,343.00000 | 36,932,000 | 15.75 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 6.95 | Call | | 29,523.00000 | 27,533,000 | 15.31 | | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/12/2011 | Foreign Exchange Future | 6.95 | Put | | 29,073.00000 | 30,473,000 | 15.31 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | | | 10.94290 | 10.99550 | | 12.58 | | 12,879,793.30 | 1,177 | 40,415.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 114.00000 | 96,000 | 14.04 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 619.00000 | 653,000 | 14.04 | | 0.00 | 0 | 200.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.55 | Call | | 104.00000 | 88,000 | 14.18 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.55 | Put | | 659.00000 | 695,000 | 14.18 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | | 124.00000 | 105,000 | 13.91 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | | 579.00000 | 612,000 | 13.91 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | | 88.00000 | 73,000 | 14.44 | | 0.00 | 0 | 8,945.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.65 | Put | | 743.00000 | 780,000 | 14.44 | | 0.00 | 0 | 100.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 12.10 | Call | | 40.00000 | 33,000 | 15.64 | | 0.00 | 0 | 0.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 12.10 | Put | | 1,145.00000 | 1,190,000 | 15.64 | | 0.00 | 0 | 200.00 |
| £ / R On | 19/09/2011 | Foreign Exchange Future | 11.00 | Put | | 270.00000 | 290,000 | 12.71 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.00 | Call | | 265.00000 | 233,000 | 12.71 | 0.00 | 0 | 3,455.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.50 | Call | | 583.00000 | 538,000 | 12.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.50 | Put | | 88.00000 | 95,000 | 12.94 | 0.00 | 0 | 5,490.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.95 | Call | | 291.00000 | 254,000 | 12.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.95 | Put | | 246.00000 | 261,000 | 12.58 | 0.00 | 0 | 1,200.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.20 | Put | | 396.00000 | 421,000 | 13.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.20 | Call | | 191.00000 | 164,000 | 13.25 | 0.00 | 0 | 1,200.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.85 | Call | | 346.00000 | 307,000 | 12.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.85 | Put | | 201.00000 | 214,000 | 12.66 | 0.00 | 0 | 630.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.10 | Put | | 330.00000 | 353,000 | 12.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.10 | Call | | 225.00000 | 196,000 | 12.98 | 0.00 | 0 | 630.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.15 | Call | | 207.00000 | 179,000 | 13.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.15 | Put | | 362.00000 | 386,000 | 13.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.90 | Call | | 57.00000 | 47,000 | 15.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.90 | Put | | 962.00000 | 1,004,000 | 15.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.75 | Call | | 74.00000 | 61,000 | 14.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.75 | Put | | 829.00000 | 868,000 | 14.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.80 | Call | | 68.00000 | 56,000 | 14.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.80 | Put | | 873.00000 | 913,000 | 14.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.25 | Call | | 175.00000 | 150,000 | 13.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.25 | Put | | 430.00000 | 457,000 | 13.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.75 | Call | | 407.00000 | 366,000 | 12.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.75 | Put | | 162.00000 | 173,000 | 12.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.70 | Call | | 80.00000 | 67,000 | 14.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.70 | Put | | 785.00000 | 824,000 | 14.58 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.85 | Call | | 62.00000 | 51,000 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.85 | Put | | 917.00000 | 958,000 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.65 | Call | | 473.00000 | 431,000 | 12.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 10.65 | Put | | 128.00000 | 138,000 | 12.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.07980 | 11.13300 | | 13.48 | 210,516.20 | 19 | 9,977.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 256.00000 | 248,000 | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 773.00000 | 818,000 | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 244.00000 | 235,000 | 15.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 811.00000 | 855,000 | 15.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 270.00000 | 261,000 | 15.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 737.00000 | 781,000 | 15.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Call | | 149.00000 | 136,000 | 16.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Put | | 1,216.00000 | 1,256,000 | 16.17 | 0.00 | 0 | 250.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.30 | Call | | 363.00000 | 358,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.30 | Put | | 530.00000 | 578,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Call | | 200.00000 | 189,000 | 15.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.90 | Put | | 967.00000 | 1,009,000 | 15.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Call | | 232.00000 | 223,000 | 15.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.75 | Put | | 849.00000 | 893,000 | 15.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Call | | 800.00000 | 766,000 | 14.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.50 | Put | | 167.00000 | 186,000 | 14.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.70 | Call | | 666.00000 | 641,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 10.70 | Put | | 233.00000 | 261,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | | | 11.21810 | 11.27660 | | 14.33 | 56,090.50 | 5 | 2,759.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.45 | Call | | 484.00000 | 457,000 | 14.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.45 | Put | | 657.00000 | 689,000 | 14.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Call | | 467.00000 | 440,000 | 14.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.50 | Put | | 690.00000 | 722,000 | 14.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.40 | Call | | 503.00000 | 474,000 | 14.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.40 | Put | | 626.00000 | 656,000 | 14.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.55 | Call | | 449.00000 | 423,000 | 14.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.55 | Put | | 722.00000 | 755,000 | 14.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.90 | Call | | 346.00000 | 325,000 | 15.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.90 | Put | | 969.00000 | 1,007,000 | 15.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Call | | 688.00000 | 651,000 | 14.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.00 | Put | | 411.00000 | 433,000 | 14.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Call | | 373.00000 | 351,000 | 15.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.80 | Put | | 896.00000 | 933,000 | 15.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Call | | 259.00000 | 242,000 | 16.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 12.30 | Put | | 1,282.00000 | 1,324,000 | 16.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Call | | 522.00000 | 493,000 | 14.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.35 | Put | | 595.00000 | 625,000 | 14.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Call | | 743.00000 | 705,000 | 14.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 10.90 | Put | | 366.00000 | 387,000 | 14.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Call | | 402.00000 | 378,000 | 15.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.70 | Put | | 825.00000 | 860,000 | 15.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Call | | 635.00000 | 600,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/03/2012 | Foreign Exchange Future | 11.10 | Put | | 458.00000 | 482,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | | | 11.37290 | 11.42800 | | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.85 | Call | | 507.00000 | 479,000 | 15.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------------|-------------------|------------|------------|------------------|---------------|
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.85 | Put | | 929.00000 | 956,000 | 15.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Call | | 492.00000 | 464,000 | 15.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.90 | Put | | 964.00000 | 991,000 | 15.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Call | | 523.00000 | 494,000 | 15.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 18/06/2012 | Foreign Exchange Future | 11.80 | Put | | 895.00000 | 921,000 | 15.11 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | | | 0.08440 | 0.08500 | | 19.89 | 0.00 | 0 | 12,348.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.08 | Call | | 570.00000 | 523,000 | 15.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.08 | Put | | 70.00000 | 83,000 | 15.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.09 | Call | | 134.00000 | 118,000 | 19.89 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.09 | Put | | 634.00000 | 678,000 | 19.89 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.07 | Call | | 1,501.00000 | 1,442,000 | 16.50 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.07 | Put | | 1.00000 | 2,000 | 16.50 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 25.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 1,141,500.00000 | 1,141,560,000 | 25.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | | | 0.08560 | 0.08620 | | 19.74 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.08 | Call | | 763.00000 | 718,000 | 16.52 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.08 | Put | | 143.00000 | 158,000 | 16.52 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.09 | Call | | 307.00000 | 285,000 | 19.74 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.09 | Put | | 687.00000 | 725,000 | 19.74 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.07 | Call | | 1,628.00000 | 1,569,000 | 15.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/12/2011 | Foreign Exchange Future | 0.07 | Put | | 8.00000 | 9,000 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 9.86800 | 9.91910 | | 11.67 | 325,644.00 | 33 | 58,892.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 384.00000 | 343,000 | 11.87 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 115.00000 | 125,000 | 11.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 350.00000 | 310,000 | 11.82 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 131.00000 | 142,000 | 11.82 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 419.00000 | 377,000 | 11.93 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 100.00000 | 109,000 | 11.93 | 0.00 | 0 | 2,065.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.80 | Put | | 169.00000 | 183,000 | 11.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.80 | Call | | 288.00000 | 251,000 | 11.72 | 0.00 | 0 | 5,655.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.40 | Put | | 563.00000 | 599,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.40 | Call | | 82.00000 | 67,000 | 13.08 | 0.00 | 0 | 3,590.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.30 | Call | | 658.00000 | 611,000 | 12.24 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.30 | Put | | 39.00000 | 43,000 | 12.24 | 0.00 | 0 | 6,195.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.25 | Call | | 114.00000 | 95,000 | 12.70 | 0.00 | 0 | 6,195.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.25 | Put | | 445.00000 | 477,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.00 | Call | | 191.00000 | 164,000 | 12.05 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.00 | Put | | 272.00000 | 296,000 | 12.05 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.65 | Call | | 47.00000 | 38,000 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.65 | Put | | 778.00000 | 820,000 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.40 | Call | | 573.00000 | 528,000 | 12.13 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.40 | Put | | 54.00000 | 60,000 | 12.13 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.55 | Call | | 59.00000 | 48,000 | 13.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.55 | Put | | 690.00000 | 730,000 | 13.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.60 | Call | | 53.00000 | 43,000 | 13.60 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 10.60 | Put | | 734.00000 | 775,000 | 13.60 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 9.97420 | 10.02600 | | 12.78 | 0.00 | 0 | 4,928.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 478.00000 | 438,000 | 12.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 252.00000 | 264,000 | 12.75 | 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 | 9.85 | Call | | 449.00000 | 411,000 | 12.76 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 273.00000 | 287,000 | 12.76 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 507.00000 | 467,000 | 12.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 231.00000 | 243,000 | 12.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.00 | Call | | 371.00000 | 339,000 | 12.90 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 10.00 | Put | | 345.00000 | 365,000 | 12.90 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.55 | Call | | 636.00000 | 592,000 | 12.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.55 | Put | | 160.00000 | 168,000 | 12.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.30 | Call | | 820.00000 | 774,000 | 12.69 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.30 | Put | | 94.00000 | 100,000 | 12.69 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.40 | Call | | 744.00000 | 698,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.40 | Put | | 118.00000 | 124,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | | | 10.07890 | 10.13730 | | 13.09 | 0.00 | 0 | 5,000.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Call | | 476.00000 | 439,000 | 13.20 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.10 | Put | | 439.00000 | 460,000 | 13.20 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Call | | 453.00000 | 420,000 | 13.31 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.15 | Put | | 466.00000 | 491,000 | 13.31 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Call | | 500.00000 | 460,000 | 13.09 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.05 | Put | | 413.00000 | 431,000 | 13.09 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Call | | 1,171.00000 | 1,116,000 | 12.78 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.05 | Put | | 84.00000 | 87,000 | 12.78 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Call | | 414.00000 | 384,000 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.25 | Put | | 527.00000 | 555,000 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Call | | 634.00000 | 591,000 | 13.01 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.80 | Put | | 297.00000 | 312,000 | 13.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Call | | 1,215.00000 | 1,159,000 | 12.88 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.00 | Put | | 78.00000 | 80,000 | 12.88 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Call | | 578.00000 | 535,000 | 13.05 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 9.90 | Put | | 341.00000 | 356,000 | 13.05 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Call | | 305.00000 | 281,000 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On | 19/03/2012 | Foreign Exchange Future | 10.60 | Put | | 768.00000 | 802,000 | 14.29 | 0.00 | 0 | 0.00 |
| AL7T | On | 04/08/2011 | Index Future | | | 384.30200 | 384.65600 | | | 61,488,320.00 | 16 | 46.00 |
| AL7T | On | 03/11/2011 | Index Future | | | 390.05400 | 390.41500 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 04/08/2011 | Index Future | | | 353.30700 | 353.50600 | | | 74,194,470.00 | 21 | 998.00 |
| ALBI | On | 03/11/2011 | Index Future | | | 358.59500 | 358.79900 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.25590 | 7.27500 | | 10.71 | 0.00 | 0 | 25,316.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 640.00000 | 622,000 | 13.25 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 15.00000 | 16,000 | 13.25 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 593.00000 | 575,000 | 13.04 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 18.00000 | 19,000 | 13.04 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 687.00000 | 669,000 | 13.46 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 12.00000 | 13,000 | 13.46 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.50 | Call | | 75.00000 | 68,000 | 11.71 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.50 | Put | | 300.00000 | 312,000 | 11.71 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Call | | 88.00000 | 80,000 | 11.51 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Put | | 263.00000 | 274,000 | 11.51 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.00 | Call | | 333.00000 | 317,000 | 11.77 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.00 | Put | | 58.00000 | 61,000 | 11.77 | 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 | 19/09/2011 | Foreign Exchange Future | 7.20 | Call | | 190.00000 | 177,000 | 10.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.20 | Put | | 115.00000 | 121,000 | 10.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.55 | Call | | 64.00000 | 58,000 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.55 | Put | | 339.00000 | 352,000 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.15 | Call | | 223.00000 | 209,000 | 11.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.15 | Put | | 98.00000 | 103,000 | 11.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.95 | Call | | 18.00000 | 16,000 | 13.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.95 | Put | | 693.00000 | 710,000 | 13.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.75 | Call | | 547.00000 | 529,000 | 12.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.75 | Put | | 22.00000 | 23,000 | 12.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 16.00000 | 14,000 | 13.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 741.00000 | 758,000 | 13.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.80 | Call | | 0.00000 | 484,000 | 12.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 28,000 | 12.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.10 | Call | | 0.00000 | 243,000 | 11.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 87,000 | 11.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 8.15 | Call | | 0.00000 | 9,000 | 14.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 903,000 | 14.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 0.00000 | 93,000 | 11.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 237,000 | 11.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 0.00000 | 12,000 | 13.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 806,000 | 13.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | | | 7.27210 | 7.29080 | | 11.18 | 0.00 | 0 | 1,089.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 679.00000 | 662,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 38.00000 | 40,000 | 12.00 | 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 | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 636.00000 | 620,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 45.00000 | 48,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 722.00000 | 705,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 31.00000 | 33,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 7.50 | Call | | 153.00000 | 145,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 7.50 | Put | | 362.00000 | 373,000 | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 215.00000 | 205,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 224.00000 | 233,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | | | 7.28850 | 7.31070 | | 11.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.25 | Call | | 311.00000 | 299,000 | 11.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.25 | Put | | 250.00000 | 261,000 | 11.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.30 | Call | | 286.00000 | 275,000 | 11.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.30 | Put | | 275.00000 | 287,000 | 11.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.20 | Call | | 338.00000 | 326,000 | 11.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.20 | Put | | 227.00000 | 238,000 | 11.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.40 | Call | | 247.00000 | 237,000 | 11.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.40 | Put | | 336.00000 | 349,000 | 11.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.95 | Call | | 494.00000 | 478,000 | 11.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.95 | Put | | 133.00000 | 140,000 | 11.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Call | | 147.00000 | 140,000 | 12.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.75 | Put | | 586.00000 | 602,000 | 12.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Call | | 229.00000 | 220,000 | 11.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.45 | Put | | 368.00000 | 382,000 | 11.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 460.00000 | 445,000 | 11.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 149.00000 | 157,000 | 11.48 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Call | | 0.00000 | 1,106,000 | 12.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/03/2012 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 18,000 | 12.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 8.25820 | 8.27500 | | 13.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,402.00000 | 1,389,000 | 12.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 427.00000 | 431,000 | 12.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,374.00000 | 1,361,000 | 12.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 449.00000 | 453,000 | 12.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 1,430.00000 | 1,418,000 | 12.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 405.00000 | 410,000 | 12.56 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | | | 7.08130 | 7.09390 | | 10.86 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.25 | Call | | 91.00000 | 84,000 | 11.49 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.25 | Put | | 247.00000 | 253,000 | 11.49 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.30 | Call | | 78.00000 | 71,000 | 11.64 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.30 | Put | | 284.00000 | 290,000 | 11.64 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.20 | Call | | 107.00000 | 99,000 | 11.33 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.20 | Put | | 213.00000 | 218,000 | 11.33 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 14.00000 | 12,000 | 13.22 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 720.00000 | 731,000 | 13.22 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.75 | Call | | 16.00000 | 14,000 | 13.06 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.75 | Put | | 672.00000 | 683,000 | 13.06 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.85 | Call | | 12.00000 | 10,000 | 13.37 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.85 | Put | | 768.00000 | 779,000 | 13.37 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.55 | Call | | 33.00000 | 29,000 | 12.43 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.55 | Put | | 489.00000 | 498,000 | 12.43 | 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 | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 0.00000 | 501,000 | 12.12 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 20,000 | 12.12 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 6.90 | Call | | 0.00000 | 255,000 | 11.28 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 74,000 | 11.28 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.95 | Call | | 0.00000 | 7,000 | 13.69 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 876,000 | 13.69 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | | | 7.16080 | 7.17390 | | 11.87 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.25 | Call | | 208.00000 | 198,000 | 12.21 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.25 | Put | | 284.00000 | 287,000 | 12.21 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 190.00000 | 181,000 | 12.37 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 316.00000 | 320,000 | 12.37 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.20 | Call | | 227.00000 | 217,000 | 12.04 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.20 | Put | | 253.00000 | 256,000 | 12.04 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 102.00000 | 96,000 | 13.55 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 578.00000 | 585,000 | 13.55 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.80 | Call | | 469.00000 | 457,000 | 12.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.80 | Put | | 95.00000 | 96,000 | 12.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.60 | Call | | 111.00000 | 105,000 | 13.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.60 | Put | | 537.00000 | 544,000 | 13.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.85 | Call | | 433.00000 | 421,000 | 12.19 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.85 | Put | | 109.00000 | 110,000 | 12.19 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 159.00000 | 151,000 | 12.71 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 385.00000 | 390,000 | 12.71 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.90 | Call | | 398.00000 | 386,000 | 12.14 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 6.90 | Put | | 124.00000 | 125,000 | 12.14 | 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 | 7.45 | Call | | 145.00000 | 138,000 | 12.88 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/12/2011 | Foreign Exchange Future | 7.45 | Put | | 421.00000 | 427,000 | 12.88 | 0.00 | 0 | 0.00 |
| CF CANOn | 19/09/2011 | Can-Do Future | | | 0.03550 | 0.03250 | | | 0.00 | 0 | 22,388.00 |
| CF CANOn | 19/09/2011 | Can-Do Future | | | 0.10200 | 0.11120 | | | 0.00 | 0 | 21,898.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | | | 8.05050 | 8.15110 | | 14.88 | 0.00 | 0 | 960.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.65 | Call | | 559.00000 | 477,000 | 15.16 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.65 | Put | | 58.00000 | 77,000 | 15.16 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.70 | Call | | 519.00000 | 440,000 | 15.12 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.70 | Put | | 68.00000 | 90,000 | 15.12 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.60 | Call | | 600.00000 | 516,000 | 15.19 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.60 | Put | | 49.00000 | 66,000 | 15.19 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 8.40 | Call | | 141.00000 | 109,000 | 15.94 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 8.40 | Put | | 390.00000 | 459,000 | 15.94 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 9.05 | Call | | 36.00000 | 27,000 | 17.93 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 9.05 | Put | | 935.00000 | 1,027,000 | 17.93 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 9.00 | Call | | 40.00000 | 30,000 | 17.78 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 9.00 | Put | | 889.00000 | 980,000 | 17.78 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 444.00000 | 370,000 | 15.05 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 93.00000 | 120,000 | 15.05 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 8.95 | Call | | 44.00000 | 33,000 | 17.63 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 8.95 | Put | | 843.00000 | 933,000 | 17.63 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 8.80 | Call | | 61.00000 | 46,000 | 17.17 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 8.80 | Put | | 710.00000 | 796,000 | 17.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 8.85 | Call | | 55.00000 | 41,000 | 17.32 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 8.85 | Put | | 754.00000 | 841,000 | 17.32 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 24,000 | 18.08 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 1,074,000 | 18.08 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 9.25 | Call | | 0.00000 | 17,000 | 18.54 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 1,217,000 | 18.54 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 7.85 | Call | | 0.00000 | 337,000 | 15.02 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/09/2011 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 137,000 | 15.02 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | | | 8.16630 | 8.26870 | | 15.31 | 204,157.50 | 25 | 25.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.30 | Call | | 337.00000 | 292,000 | 15.77 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.30 | Put | | 368.00000 | 426,000 | 15.77 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.35 | Call | | 318.00000 | 275,000 | 15.93 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.35 | Put | | 399.00000 | 459,000 | 15.93 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.25 | Call | | 358.00000 | 310,000 | 15.62 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.25 | Put | | 339.00000 | 394,000 | 15.62 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.50 | Call | | 267.00000 | 230,000 | 16.40 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.50 | Put | | 498.00000 | 564,000 | 16.40 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.15 | Call | | 405.00000 | 349,000 | 15.31 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.15 | Put | | 286.00000 | 333,000 | 15.31 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 7.90 | Call | | 545.00000 | 477,000 | 14.91 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 7.90 | Put | | 176.00000 | 211,000 | 14.91 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.55 | Call | | 252.00000 | 216,000 | 16.55 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.55 | Put | | 533.00000 | 600,000 | 16.55 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.90 | Call | | 168.00000 | 144,000 | 17.65 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.90 | Put | | 799.00000 | 878,000 | 17.65 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.40 | Call | | 98.00000 | 84,000 | 19.21 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.40 | Put | | 1,229.00000 | 1,318,000 | 19.21 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.15 | Call | | 128.00000 | 109,000 | 18.43 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.15 | Put | | 1,009.00000 | 1,093,000 | 18.43 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.45 | Call | | 283.00000 | 244,000 | 16.24 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.45 | Put | | 464.00000 | 528,000 | 16.24 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.00 | Call | | 485.00000 | 422,000 | 15.07 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.00 | Put | | 216.00000 | 256,000 | 15.07 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 7.75 | Call | | 644.00000 | 569,000 | 14.68 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 7.75 | Put | | 125.00000 | 153,000 | 14.68 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.80 | Call | | 188.00000 | 161,000 | 17.34 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.80 | Put | | 719.00000 | 795,000 | 17.34 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 7.65 | Call | | 716.00000 | 637,000 | 14.52 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 7.65 | Put | | 97.00000 | 121,000 | 14.52 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.70 | Call | | 211.00000 | 181,000 | 17.02 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.70 | Put | | 642.00000 | 715,000 | 17.02 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 136,000 | 17.80 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 920,000 | 17.80 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 204,000 | 16.71 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 638,000 | 16.71 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.45 | Call | | 0.00000 | 80,000 | 19.37 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.45 | Put | | 0.00000 | 1,364,000 | 19.37 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 103,000 | 18.59 | 0.00 | 0 | 0.00 |
| CHF / RO | 19/12/2011 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 1,137,000 | 18.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CRD1 | On | 04/08/2011 | Index Future | | | 160.33300 | 160.37600 | | | 0.00 | 0 | 2.00 |
| CRD1 | On | 03/11/2011 | Index Future | | | 162.49600 | 162.54000 | | | 0.00 | 0 | 0.00 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | | | 354.23000 | 354.44600 | | | 0.00 | 0 | 180.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Call | | 64,460.00000 | 62,300,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | | 64,360.00000 | 62,200,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | | 64,560.00000 | 62,400,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | | | 359.53200 | 359.75200 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | 357.00 | Call | | 27,520.00000 | 25,320,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | 357.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | 357.01 | Call | | 27,420.00000 | 25,220,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | 357.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | 356.99 | Call | | 27,620.00000 | 25,420,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/11/2011 | GOVI | 356.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IGOV | On | 04/08/2011 | Index Future | | | 155.81700 | 155.84200 | | | 0.00 | 0 | 69.00 |
| IGOV | On | 03/11/2011 | Index Future | | | 158.15000 | 158.17600 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 04/08/2011 | Index Future | | | 416.14800 | 415.33300 | | | 0.00 | 0 | 0.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.82200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.97500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.96200 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.99700 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 20/07/2011 | Jibar Tradeable Future | | | 5.62000 | 5.61000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 17/08/2011 | Jibar Tradeable Future | | | 5.65000 | 5.64000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 5.72000 | 5.71000 | | | 0.00 | 1,000 | 17,600.00 |
| JIBAR F | On | 19/10/2011 | Jibar Tradeable Future | | | 5.78000 | 5.76000 | | | 0.00 | 0 | 100.00 |
| JIBAR F | On | 16/11/2011 | Jibar Tradeable Future | | | 5.88000 | 5.87000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 5.98000 | 5.97000 | | | 0.00 | 0 | 5,491.00 |
| JIBAR F | On | 20/03/2012 | Jibar Tradeable Future | | | 6.37000 | 6.36000 | | | 0.00 | 0 | 1,090.00 |
| JIBAR F | On | 20/06/2012 | Jibar Tradeable Future | | | 6.72000 | 6.70000 | | | 0.00 | 0 | 2,890.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 6.97000 | 6.95000 | | | 0.00 | 0 | 44,710.00 |
| JIBAR F | On | 19/12/2012 | Jibar Tradeable Future | | | 7.22000 | 7.20000 | | | 0.00 | 0 | 490.00 |
| JIBAR F | On | 20/03/2013 | Jibar Tradeable Future | | | 7.52000 | 7.50000 | | | 0.00 | 0 | 290.00 |
| JIBAR F | On | 19/06/2013 | Jibar Tradeable Future | | | 7.82000 | 7.80000 | | | 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 | 04/08/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/08/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/08/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/08/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/08/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/08/2011 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/08/2011 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/08/2011 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 04/08/2011 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| OTH1 | On | 04/08/2011 | Index Future | | | 347.94800 | 348.05800 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 03/11/2011 | Index Future | | | 353.15600 | 353.26900 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| R155 | On | 31/08/2011 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.56500 | 7.54600 | | 3.50 | 251,983,100.00 | 2,000 | 5,510.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 460.00000 | 420,000 | 3.50 | 0.00 | 0 | 1,000.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 640.00000 | 674,000 | 3.50 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 555.00000 | 510,000 | 3.51 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 539.00000 | 569,000 | 3.51 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 377.00000 | 341,000 | 3.49 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 753.00000 | 791,000 | 3.49 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,472.00000 | 1,531,000 | 3.43 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 110.00000 | 94,000 | 3.43 | 0.00 | 0 | 1,320.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.60 | Put | | 450.00000 | 475,000 | 3.53 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.60 | Call | | 661.00000 | 612,000 | 3.53 | 0.00 | 0 | 440.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.80 | Call | | 1,184.00000 | 1,122,000 | 3.58 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.80 | Put | | 196.00000 | 208,000 | 3.58 | 0.00 | 0 | 440.00 |
| R157 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,545.00000 | 2,472,000 | 3.70 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 22.00000 | 24,000 | 3.70 | 0.00 | 0 | 1,320.00 |
| R157 | On | 03/11/2011 | Bond Future | | | 7.68600 | 7.66500 | | 3.50 | 0.00 | 0 | 3,358.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 2,419.00000 | 2,355,000 | 3.65 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 297.00000 | 310,000 | 3.65 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 2,565.00000 | 2,500,000 | 3.67 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 264.00000 | 276,000 | 3.67 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 2,275.00000 | 2,212,000 | 3.64 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 332.00000 | 346,000 | 3.64 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | | | 7.82000 | 7.79700 | | 3.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 2,971.00000 | 2,910,000 | 3.98 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 594.00000 | 612,000 | 3.98 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 3,099.00000 | 3,037,000 | 4.00 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 556.00000 | 572,000 | 4.00 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 2,845.00000 | 2,785,000 | 3.96 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 635.00000 | 654,000 | 3.96 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | | | 7.97500 | 7.95000 | | 3.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Call | | 2,166.00000 | 2,116,000 | 3.83 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.25 | Put | | 1,216.00000 | 1,245,000 | 3.83 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Call | | 2,265.00000 | 2,214,000 | 3.84 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.30 | Put | | 1,158.00000 | 1,186,000 | 3.84 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Call | | 2,069.00000 | 2,020,000 | 3.81 | 0.00 | 0 | 0.00 |
| R157 | On | 03/05/2012 | Bond Future | 8.20 | Put | | 1,277.00000 | 1,307,000 | 3.81 | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R:On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R157/R:On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.62000 | 8.62100 | | 10.00 | 16,416,124.20 | 140 | 11,226.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 315.00000 | 304,000 | 9.87 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,876.00000 | 3,856,000 | 9.87 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 404.00000 | 391,000 | 9.89 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,476.00000 | 3,454,000 | 9.89 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 242.00000 | 232,000 | 9.84 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,295.00000 | 4,276,000 | 9.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 04/08/2011 | Bond Future | 8.35 | Put | | 3,097.00000 | 3,073,000 | 9.92 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.35 | Call | | 511.00000 | 497,000 | 9.92 | 0.00 | 0 | 600.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.70 | Put | | 1,123.00000 | 1,098,000 | 10.13 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.70 | Call | | 1,861.00000 | 1,846,000 | 10.13 | 0.00 | 0 | 200.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.95 | Call | | 3,456.00000 | 3,449,000 | 10.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.95 | Put | | 426.00000 | 410,000 | 10.29 | 0.00 | 0 | 200.00 |
| R186 | On | 04/08/2011 | Bond Future | 9.70 | Call | | 9,523.00000 | 9,531,000 | 10.83 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 9.70 | Put | | 7.00000 | 6,000 | 10.83 | 0.00 | 0 | 600.00 |
| R186 | On | 03/11/2011 | Bond Future | | | 8.69800 | 8.69900 | | 10.75 | 0.00 | 0 | 13,610.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 4,617.00000 | 4,612,000 | 11.11 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 1,890.00000 | 1,876,000 | 11.11 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 4,910.00000 | 4,905,000 | 11.15 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 1,739.00000 | 1,725,000 | 11.15 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 4,333.00000 | 4,327,000 | 11.07 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 2,052.00000 | 2,037,000 | 11.07 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,813.00000 | 2,797,000 | 10.93 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 3,282.00000 | 3,275,000 | 10.93 | 0.00 | 0 | 5,600.00 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.77700 | 8.77800 | | 11.25 | 0.00 | 0 | 2,500.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 5,094.00000 | 5,091,000 | 11.43 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,110.00000 | 3,098,000 | 11.43 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 5,357.00000 | 5,354,000 | 11.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,933.00000 | 2,921,000 | 11.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,838.00000 | 4,834,000 | 11.39 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,296.00000 | 3,283,000 | 11.39 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | | | 8.86100 | 8.86200 | | 12.00 | 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 | 9.00 | Call | | 5,838.00000 | 5,835,000 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 4,622.00000 | 4,610,000 | 12.19 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 6,082.00000 | 6,078,000 | 12.23 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 4,430.00000 | 4,417,000 | 12.23 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 5,599.00000 | 5,596,000 | 12.15 | 0.00 | 0 | 0.00 |
| R186 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 4,821.00000 | 4,810,000 | 12.15 | 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 | 04/08/2011 | Bond Future | | | 214.68883 | 214.69824 | | | 0.00 | 0 | 0.00 |
| R189 | On | 04/08/2011 | Bond Future | 212.00 | Call | | 2,698.00000 | 2,689,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/08/2011 | Bond Future | 212.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/08/2011 | Bond Future | 212.05 | Call | | 2,648.00000 | 2,639,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/08/2011 | Bond Future | 212.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/08/2011 | Bond Future | 211.95 | Call | | 2,748.00000 | 2,739,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/08/2011 | Bond Future | 211.95 | 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 | 04/08/2011 | Bond Future | | | 235.16284 | 235.16461 | | | 0.00 | 0 | 30.00 |
| R197 | On | 04/08/2011 | Bond Future | 231.50 | Call | | 3,665.00000 | 3,663,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/08/2011 | Bond Future | 231.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/08/2011 | Bond Future | 231.55 | Call | | 3,615.00000 | 3,613,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| R197 | On | 04/08/2011 | Bond Future | 231.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/08/2011 | Bond Future | 231.45 | Call | | 3,715.00000 | 3,713,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/08/2011 | Bond Future | 231.45 | 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 | 04/08/2011 | Bond Future | | | 7.17800 | 7.15300 | | 2.75 | 23,806,023.75 | 225 | 395.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 525.00000 | 473,000 | 2.75 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 232.00000 | 255,000 | 2.75 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 627.00000 | 571,000 | 2.77 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 183.00000 | 202,000 | 2.77 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 434.00000 | 387,000 | 2.74 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 292.00000 | 320,000 | 2.74 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | | | 7.27900 | 7.25200 | | 3.00 | 0.00 | 0 | 853.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 2,244.00000 | 2,178,000 | 3.26 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 163.00000 | 173,000 | 3.26 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 2,363.00000 | 2,296,000 | 3.27 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 144.00000 | 153,000 | 3.27 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 2,125.00000 | 2,060,000 | 3.23 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 181.00000 | 192,000 | 3.23 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 7.38800 | 7.35800 | | 3.00 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 2,560.00000 | 2,496,000 | 3.26 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 271.00000 | 285,000 | 3.26 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 2,669.00000 | 2,603,000 | 3.29 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 253.00000 | 265,000 | 3.29 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 2,456.00000 | 2,392,000 | 3.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|------------------|------------------|---------------|
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 293.00000 | 307,000 | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | | | 7.52400 | 7.49100 | | 3.00 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Call | | 1,523.00000 | 1,475,000 | 3.07 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.75 | Put | | 908.00000 | 938,000 | 3.07 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Call | | 1,597.00000 | 1,548,000 | 3.08 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.80 | Put | | 863.00000 | 893,000 | 3.08 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Call | | 1,451.00000 | 1,404,000 | 3.05 | 0.00 | 0 | 0.00 |
| R201 | On | 03/05/2012 | Bond Future | 7.70 | Put | | 954.00000 | 986,000 | 3.05 | 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 | 04/08/2011 | Bond Future | | | 174.54641 | 174.26770 | | | 2,951,579,793.10 | 16,910 | 21,108.00 |
| R202 | On | 04/08/2011 | Bond Future | 1.00 | Call | | 173,268.00000 | 173,546,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/08/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/08/2011 | Bond Future | 1.05 | Call | | 173,218.00000 | 173,496,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/08/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/08/2011 | Bond Future | 0.95 | Call | | 173,318.00000 | 173,596,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/08/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/11/2011 | Bond Future | | | 177.13066 | 176.84842 | | | 0.00 | 0 | 400.00 |
| R202 | On | 03/11/2011 | Bond Future | 0.50 | Call | | 176,348.00000 | 176,631,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/11/2011 | Bond Future | 0.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/11/2011 | Bond Future | 0.55 | Call | | 176,298.00000 | 176,581,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/11/2011 | Bond Future | 0.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/11/2011 | Bond Future | 0.45 | Call | | 176,398.00000 | 176,681,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/11/2011 | Bond Future | 0.45 | 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 | 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.17800 | 8.15900 | | 5.25 | 0.00 | 0 | 824.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 363.00000 | 325,000 | 5.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 1,121.00000 | 1,173,000 | 5.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 449.00000 | 406,000 | 5.27 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 968.00000 | 1,015,000 | 5.27 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 289.00000 | 257,000 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 1,287.00000 | 1,345,000 | 5.23 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.29100 | 8.27100 | | 5.75 | 0.00 | 0 | 1,624.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 1,964.00000 | 1,902,000 | 5.87 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 925.00000 | 955,000 | 5.87 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 2,109.00000 | 2,045,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 845.00000 | 873,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,823.00000 | 1,764,000 | 5.84 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 1,010.00000 | 1,042,000 | 5.84 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.41300 | 8.39100 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 2,829.00000 | 2,764,000 | 6.23 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 1,271.00000 | 1,302,000 | 6.23 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 2,970.00000 | 2,904,000 | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 1,197.00000 | 1,228,000 | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 2,692.00000 | 2,628,000 | 6.21 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 1,349.00000 | 1,382,000 | 6.21 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | | | 8.54600 | 8.52300 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 2,738.00000 | 2,679,000 | 6.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 1,790.00000 | 1,828,000 | 6.12 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 2,864.00000 | 2,803,000 | 6.14 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 1,709.00000 | 1,745,000 | 6.14 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 2,616.00000 | 2,558,000 | 6.10 | 0.00 | 0 | 0.00 |
| R203 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 1,876.00000 | 1,915,000 | 6.10 | 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 | 04/08/2011 | Bond Future | | | 8.37000 | 8.33600 | | 6.25 | 0.00 | 0 | 70.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 173.00000 | 138,000 | 6.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 1,995.00000 | 2,142,000 | 6.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 226.00000 | 183,000 | 6.17 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 1,774.00000 | 1,913,000 | 6.17 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 131.00000 | 102,000 | 6.14 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,228.00000 | 2,381,000 | 6.14 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.47600 | 8.44000 | | 6.75 | 0.00 | 0 | 2,131.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,558.00000 | 2,431,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 964.00000 | 1,024,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,730.00000 | 2,598,000 | 7.03 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 882.00000 | 937,000 | 7.03 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,392.00000 | 2,268,000 | 6.98 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,053.00000 | 1,116,000 | 6.98 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | | | 8.58600 | 8.54900 | | 6.75 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,432.00000 | 3,304,000 | 7.14 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,198.00000 | 1,255,000 | 7.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,600.00000 | 3,469,000 | 7.16 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,122.00000 | 1,177,000 | 7.16 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,267.00000 | 3,142,000 | 7.11 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,277.00000 | 1,338,000 | 7.11 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | | | 8.70800 | 8.66800 | | 7.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 2,894.00000 | 2,787,000 | 7.38 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 2,497.00000 | 2,584,000 | 7.38 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 3,028.00000 | 2,918,000 | 7.41 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 2,390.00000 | 2,474,000 | 7.41 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 2,763.00000 | 2,658,000 | 7.35 | 0.00 | 0 | 0.00 |
| R204 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 2,608.00000 | 2,697,000 | 7.35 | 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 | 04/08/2011 | Bond Future | | | 6.98100 | 6.96200 | | 2.25 | 0.00 | 0 | 9,866.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 327.00000 | 300,000 | 2.25 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 243.00000 | 258,000 | 2.25 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 393.00000 | 364,000 | 2.27 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 198.00000 | 211,000 | 2.27 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 269.00000 | 245,000 | 2.24 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 296.00000 | 314,000 | 2.24 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.08900 | 7.06600 | | 2.25 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 1,499.00000 | 1,460,000 | 2.43 | 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 | 03/11/2011 | Bond Future | 7.75 | Put | | 139.00000 | 146,000 | 2.43 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 1,582.00000 | 1,542,000 | 2.44 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 124.00000 | 130,000 | 2.44 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 1,416.00000 | 1,377,000 | 2.41 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 155.00000 | 162,000 | 2.41 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | | | 7.21400 | 7.18800 | | 2.25 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,675.00000 | 1,637,000 | 2.42 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 238.00000 | 247,000 | 2.42 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 1,747.00000 | 1,709,000 | 2.44 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 223.00000 | 231,000 | 2.44 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 1,605.00000 | 1,568,000 | 2.41 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 256.00000 | 266,000 | 2.41 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | | | 7.39300 | 7.36400 | | 2.00 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Call | | 877.00000 | 851,000 | 2.04 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.50 | Put | | 665.00000 | 684,000 | 2.04 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Call | | 922.00000 | 896,000 | 2.05 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.55 | Put | | 632.00000 | 651,000 | 2.05 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Call | | 832.00000 | 807,000 | 2.03 | 0.00 | 0 | 0.00 |
| R206 | On | 03/05/2012 | Bond Future | 7.45 | Put | | 698.00000 | 718,000 | 2.03 | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.43200 | 8.42800 | | 7.00 | 0.00 | 0 | 5,725.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 403.00000 | 386,000 | 7.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 1,421.00000 | 1,427,000 | 7.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 501.00000 | 482,000 | 7.03 | 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 | 04/08/2011 | Bond Future | 8.30 | Put | | 1,232.00000 | 1,236,000 | 7.03 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 320.00000 | 305,000 | 6.98 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 1,627.00000 | 1,635,000 | 6.98 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.52600 | 8.52200 | | 7.75 | 0.00 | 0 | 600.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,469.00000 | 2,449,000 | 8.03 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,218.00000 | 1,220,000 | 8.03 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,642.00000 | 2,621,000 | 8.06 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,119.00000 | 1,121,000 | 8.06 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,296.00000 | 2,276,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,317.00000 | 1,320,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.62500 | 8.62100 | | 7.75 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,411.00000 | 3,392,000 | 8.03 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,399.00000 | 1,402,000 | 8.03 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,585.00000 | 3,565,000 | 8.06 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,312.00000 | 1,313,000 | 8.06 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,241.00000 | 3,223,000 | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,491.00000 | 1,495,000 | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | | | 8.73500 | 8.73100 | | 8.25 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Call | | 2,944.00000 | 2,928,000 | 8.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.75 | Put | | 2,845.00000 | 2,850,000 | 8.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Call | | 3,084.00000 | 3,068,000 | 8.43 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.80 | Put | | 2,724.00000 | 2,729,000 | 8.43 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Call | | 2,807.00000 | 2,792,000 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On | 03/05/2012 | Bond Future | 8.70 | Put | | 2,969.00000 | 2,975,000 | 8.37 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.46400 | 8.45000 | | 8.00 | 0.00 | 0 | 1,361.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 427.00000 | 391,000 | 8.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 1,645.00000 | 1,693,000 | 8.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 527.00000 | 486,000 | 8.03 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 1,438.00000 | 1,482,000 | 8.03 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 341.00000 | 310,000 | 7.97 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 1,866.00000 | 1,920,000 | 7.97 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.55200 | 8.53800 | | 8.50 | 0.00 | 0 | 5,997.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,492.00000 | 2,435,000 | 8.69 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,253.00000 | 1,278,000 | 8.69 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,676.00000 | 2,617,000 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,147.00000 | 1,171,000 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,315.00000 | 2,259,000 | 8.65 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,366.00000 | 1,392,000 | 8.65 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.64200 | 8.62700 | | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,712.00000 | 3,651,000 | 9.12 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 1,595.00000 | 1,621,000 | 9.12 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,897.00000 | 3,834,000 | 9.16 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1,502.00000 | 1,525,000 | 9.16 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,532.00000 | 3,472,000 | 9.08 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 1,695.00000 | 1,722,000 | 9.08 | 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 | | | 8.74000 | 8.72400 | | 9.25 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 3,931.00000 | 3,873,000 | 9.64 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 2,396.00000 | 2,428,000 | 9.64 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 4,099.00000 | 4,040,000 | 9.68 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 2,290.00000 | 2,321,000 | 9.68 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,766.00000 | 3,709,000 | 9.60 | 0.00 | 0 | 0.00 |
| R208 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 2,507.00000 | 2,540,000 | 9.60 | 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 | 04/08/2011 | Bond Future | | | 8.92600 | 8.92700 | | 13.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 204.00000 | 195,000 | 12.82 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 3,639.00000 | 3,623,000 | 12.82 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 265.00000 | 255,000 | 12.85 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 3,285.00000 | 3,267,000 | 12.85 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 154.00000 | 147,000 | 12.78 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 4,008.00000 | 3,994,000 | 12.78 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 8,261.00000 | 8,268,000 | 14.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 5.00000 | 4,000 | 14.31 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.99300 | 8.99400 | | 14.25 | 0.00 | 0 | 1,315.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 1,655.00000 | 1,648,000 | 14.25 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,562.00000 | 3,548,000 | 14.25 | 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 | 03/11/2011 | Bond Future | 8.80 | Call | | 1,812.00000 | 1,806,000 | 14.30 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,322.00000 | 3,308,000 | 14.30 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 1,507.00000 | 1,500,000 | 14.21 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,815.00000 | 3,801,000 | 14.21 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | | | 9.06000 | 9.06100 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,236.00000 | 3,232,000 | 15.01 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,700.00000 | 3,688,000 | 15.01 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,424.00000 | 3,420,000 | 15.06 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 3,507.00000 | 3,496,000 | 15.06 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,053.00000 | 3,048,000 | 14.95 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,900.00000 | 3,888,000 | 14.95 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | | | 9.13000 | 9.13100 | | 15.50 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Call | | 3,685.00000 | 3,682,000 | 15.50 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.00 | Put | | 4,673.00000 | 4,663,000 | 15.50 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Call | | 3,867.00000 | 3,864,000 | 15.55 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 9.05 | Put | | 4,476.00000 | 4,465,000 | 15.55 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Call | | 3,509.00000 | 3,506,000 | 15.45 | 0.00 | 0 | 0.00 |
| R209 | On | 03/05/2012 | Bond Future | 8.95 | Put | | 4,880.00000 | 4,870,000 | 15.45 | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R210 | On | 04/08/2011 | Bond Future | | | 130.92834 | 131.10469 | | | 0.00 | 0 | 425.00 |
| R210 | On | 04/08/2011 | Bond Future | 106.00 | Call | | 25,105.00000 | 24,928,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/08/2011 | Bond Future | 106.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/08/2011 | Bond Future | 106.05 | Call | | 25,055.00000 | 24,878,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/08/2011 | Bond Future | 106.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/08/2011 | Bond Future | 105.95 | Call | | 25,155.00000 | 24,978,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/08/2011 | Bond Future | 105.95 | 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 | 04/08/2011 | Bond Future | | | 108.03715 | 107.98337 | | | 0.00 | 0 | 0.00 |
| R211 | On | 04/08/2011 | Bond Future | 1.50 | Call | | 106,483.00000 | 106,537,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/08/2011 | Bond Future | 1.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/08/2011 | Bond Future | 1.55 | Call | | 106,433.00000 | 106,487,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/08/2011 | Bond Future | 1.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/08/2011 | Bond Future | 1.45 | Call | | 106,533.00000 | 106,587,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/08/2011 | Bond Future | 1.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/11/2011 | Bond Future | | | 109.63664 | 109.58259 | | | 0.00 | 0 | 529.00 |
| R211 | On | 03/11/2011 | Bond Future | 1.25 | Call | | 108,333.00000 | 108,387,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/11/2011 | Bond Future | 1.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/11/2011 | Bond Future | 1.30 | Call | | 108,283.00000 | 108,337,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/11/2011 | Bond Future | 1.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/11/2011 | Bond Future | 1.20 | Call | | 108,383.00000 | 108,437,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/11/2011 | Bond Future | 1.20 | 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 | 04/08/2011 | Bond Future | | | 106.61506 | 106.61573 | | | 14,926,108.40 | 140 | 3,852.00 |
| R212 | On | 04/08/2011 | Bond Future | 2.50 | Call | | 104,116.00000 | 104,115,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/08/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/08/2011 | Bond Future | 2.55 | Call | | 104,066.00000 | 104,065,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/08/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/08/2011 | Bond Future | 2.45 | Call | | 104,166.00000 | 104,165,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/08/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/11/2011 | Bond Future | | | 108.19358 | 108.19463 | | | 0.00 | 0 | 240.00 |
| R212 | On | 03/11/2011 | Bond Future | 2.50 | Call | | 105,695.00000 | 105,694,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/11/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/11/2011 | Bond Future | 2.55 | Call | | 105,645.00000 | 105,644,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/11/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/11/2011 | Bond Future | 2.45 | Call | | 105,745.00000 | 105,744,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/11/2011 | Bond Future | 2.45 | 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 | 04/08/2011 | Bond Future | | | 8.89300 | 8.89900 | | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 7,648.00000 | 7,601,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 7,196.00000 | 7,148,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 8,104.00000 | 8,057,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | | | 8.96700 | 8.97300 | | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,778.00000 | 1,731,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 1,374.00000 | 1,327,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 2,185.00000 | 2,138,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.04200 | 9.04900 | | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 380.00000 | 326,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 8.00000 | 62,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 771.00000 | 717,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | | | 9.11700 | 9.12400 | | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Call | | 952.00000 | 1,005,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Call | | 1,325.00000 | 1,378,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Call | | 576.00000 | 630,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/05/2012 | Bond Future | 9.20 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R: | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| RAIN | On | 19/09/2011 | Foreign Exchange Future | | | 13,922.07000 | 13,995.94000 | | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | | | 0.10300 | 0.07800 | | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.00 | Call | | 24,940.00000 | 24,940,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.05 | Call | | 26,199.00000 | 26,199,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | 0.95 | Call | | 23,667.00000 | 23,667,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 04/08/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | | | 0.00500 | 0.00500 | | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.00 | Call | | 27,590.00000 | 27,590,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.05 | Call | | 28,834.00000 | 28,834,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | 0.95 | Call | | 26,333.00000 | 26,333,000 | | 0.00 | 0 | 0.00 |
| RZ02 | On | 03/11/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | | | 0.77000 | 0.77600 | | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.00 | Call | | 1,226.00000 | 1,226,000 | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.05 | Call | | 1,491.00000 | 1,491,000 | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | 1.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | 0.95 | Call | | 961.00000 | 961,000 | | 0.00 | 0 | 0.00 |
| RZ11 | On | 03/11/2011 | Bond Future | 0.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 04/08/2011 | Bond Future | | | 2.02900 | 2.03300 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| RZ12 | On | 04/08/2011 | Bond Future | 2.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.00 | Put | | 283.00000 | 283,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.05 | Call | | 204.00000 | 204,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 04/08/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 04/08/2011 | Bond Future | 1.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 04/08/2011 | Bond Future | 1.95 | Put | | 773.00000 | 773,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | | | 1.91900 | 1.92300 | | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.00 | Call | | 778.00000 | 778,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.05 | Call | | 1,255.00000 | 1,255,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | 1.95 | Call | | 298.00000 | 298,000 | | 0.00 | 0 | 0.00 |
| RZ12 | On | 03/11/2011 | Bond Future | 1.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/08/2011 | Index Future | | | 350.07200 | 350.26400 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 03/11/2011 | Index Future | | | 354.79400 | 354.98800 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | | | 1.05690 | 1.06220 | | 13.95 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.10 | Call | | 163.00000 | 143,000 | 15.49 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.10 | Put | | 541.00000 | 574,000 | 15.49 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.15 | Call | | 76.00000 | 65,000 | 17.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.15 | Put | | 954.00000 | 996,000 | 17.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.05 | Call | | 346.00000 | 310,000 | 13.95 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/09/2011 | Foreign Exchange Future | 1.05 | Put | | 224.00000 | 241,000 | 13.95 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | | | 1.07460 | 1.07980 | | 14.34 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 19/12/2011 | Foreign Exchange Future | 1.10 | Call | | 369.00000 | 341,000 | 15.40 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| YUAN/FO _n 19/12/2011 Foreign Exchange Future | 1.10 | Put | | 571.00000 | 595,000 | 15.40 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/12/2011 Foreign Exchange Future | 1.15 | Call | | 233.00000 | 214,000 | 16.59 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/12/2011 Foreign Exchange Future | 1.15 | Put | | 935.00000 | 968,000 | 16.59 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/12/2011 Foreign Exchange Future | 1.05 | Call | | 588.00000 | 550,000 | 14.34 | 0.00 | 0 | 0.00 |
| YUAN/FO _n 19/12/2011 Foreign Exchange Future | 1.05 | Put | | 290.00000 | 304,000 | 14.34 | 0.00 | 0 | 0.00 |

Total for Derivatives : **3,538,396,912.15** **40,798** **985,077.00**

i-Bonds

| | | | | | | | | | |
|--|--|--|-----------|-----------|--|--|------|---|--------------|
| 1BG4A _n On 21/03/2012 Spot Bond | | | 5.93000 | 5.93000 | | | 0.00 | 0 | 0.00 |
| 1BG4A ₂ On 21/03/2012 Spot Bond | | | 5.95000 | 5.95000 | | | 0.00 | 0 | 0.00 |
| 1BG4B On 21/03/2012 Spot Bond | | | 6.02000 | 6.02000 | | | 0.00 | 0 | 0.00 |
| 1BG4C On 21/03/2012 Spot Bond | | | 6.32000 | 6.32000 | | | 0.00 | 0 | 0.00 |
| 1BG4D On 21/03/2012 Spot Bond | | | 7.35000 | 7.35000 | | | 0.00 | 0 | 0.00 |
| 1BG4E On 21/03/2012 Spot Bond | | | 8.80000 | 8.80000 | | | 0.00 | 0 | 0.00 |
| 1BG4F On 21/03/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA02 On 28/03/2016 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA03 On 11/05/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,699,000.00 |
| AA380L On 01/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA380L On 01/08/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA381L On 09/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| AA382L | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AA383L | On | 22/09/2011 | 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 | | | 534,088,600,000.00 | 5,340,886 | 5,199,886.00 |
| AB07 | On | 07/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 86,382,200,000.00 | 863,822 | 6,863,822.00 |
| 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 |
| AB300L | On | 17/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB301L | On | 15/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB302L | On | 17/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AB303L | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABAL02 | On | 06/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCL1 | On | 22/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCL3 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABCP11 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 521,000,000.00 |
| ABCP12 | On | 20/09/2014 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| ABCP13 | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN04 | On | 25/02/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN05 | On | 17/03/2014 | | | 100.00000 | 100.00000 | | 800,000,000,000.00 | | 8,000,000 | 8,000,000.00 |
| ABFN06 | On | 17/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN07 | On | 17/03/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN08 | On | 17/03/2020 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABFN09 | On | 17/03/2026 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL10A | On | 15/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 19,250,000.00 |
| ABL10B | On | 15/03/2015 | | | 100.00000 | 100.00000 | | 187,161,400,000.00 | | 1,871,614 | 1,871,614.00 |
| ABL11A | On | 29/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 473,100.00 |
| ABL11B | On | 29/09/2014 | | | 100.00000 | 100.00000 | | 467,903,600,000.00 | | 4,679,036 | 4,679,036.00 |
| ABL12B | On | 08/03/2015 | | | 100.00000 | 100.00000 | | 400,000,000,000.00 | | 4,000,000 | 4,000,000.00 |
| ABL5 | On | 11/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL6 | On | 18/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL7 | On | 18/02/2013 | | | 100.00000 | 100.00000 | | 907,460,100,000.00 | | 9,074,601 | 9,074,601.00 |
| ABL8A | On | 19/09/2013 | | | 100.00000 | 100.00000 | | 2,180,000,000,000.00 | | 21,800,000 | 10,900,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| ABL8B | On | 19/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABL9 | On | 19/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC02 | On | 14/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLC03 | On | 06/11/2011 | Spot Bond | | | 5.97500 | 5.97500 | | | 0.00 | 0 | 0.00 |
| ABLI01 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 360,000,000.00 | 3,600,000 | 2,000,000.00 |
| ABLI02 | On | 08/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLI03 | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS1 | On | 08/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS2A | On | 13/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS2E | On | 13/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABLS3 | On | 31/03/2018 | Spot Bond | | | 9.58000 | 9.58000 | | | 0.00 | 0 | 0.00 |
| ABN01 | On | 15/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN03 | On | 24/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN04 | On | 16/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN05 | On | 18/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABN06 | On | 06/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| 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 | | | 0.00 | 0 | 0.00 |
| ABN35 | On | 04/03/2013 | Spot Bond | | | 6.82500 | 6.82500 | | | 0.00 | 0 | 0.00 |
| ABS10 | On | 17/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 9,300,000,000.00 | 93,000 | 9,093,000.00 |
| ABS5 | On | 01/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 21,000,000,000.00 | 210,000 | 6,207,000.00 |
| ABS6 | On | 01/06/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS7 | On | 11/09/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ABS9 | On | 17/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| ACCF0 | On | 15/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACCP2 | On | 08/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACCP2 | On | 09/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL001 | On | 31/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL007 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL010 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL017 | On | 20/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL019 | On | 20/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL020 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL021 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL022 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL023 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| 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 |
| ACL034On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL035On | 20/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL036On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL037On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL038On | 16/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 75,000,000.00 |
| ACL039On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL041On | 20/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL042On | 20/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| ACL043On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL047On 22/10/2018 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL053On 29/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL054On 29/01/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL066On 30/04/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL068On 22/02/2014 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL070On 31/12/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL071On 20/06/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL072On 31/10/2012 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL073On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL074On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL075On 20/09/2013 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL076On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL077On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL078On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL079On 20/09/2011 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL080On 20/09/2015 Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL081On | 20/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL082On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL083On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL084On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL085On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL086On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL087On | 30/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL088On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL089On | 20/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL090On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL091On | 20/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL097On | 20/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL098On | 20/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL099On | 20/12/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL100On | 20/12/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL101On | 18/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL102On | 12/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL103On | 18/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL104On | 20/12/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL105On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL106On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL107On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL108On | 28/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL109On | 30/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL110On | 30/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL111On | 03/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL112On | 15/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| ACL113On | 30/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL114On | 20/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL115On | 31/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL116On | 31/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL117On | 15/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL118On | 26/01/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL119On | 10/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL120On | 26/01/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL121On | 01/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL122On | 20/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL123On | 27/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ACL124On | 09/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 174,432,000.00 |
| ACL125On | 20/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 34,400,000.00 |
| ADB015On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB025On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ADB035On | 09/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| AIR01 | On | 15/03/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 5,400,000,000.00 | 54,000 | 2,050,000.00 |
| AIR01U | On | 06/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02 | On | 30/04/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR02U | On | 05/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| AIR03 | On | 09/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 1,800,000,000.00 | 18,000 | 14,699,300.00 |
| 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 |
| AS1110 | On | 12/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW1 | On | 29/07/2011 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAW5 | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW6 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW7 | On | 02/10/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW8 | On | 02/10/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAW9 | On | 03/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA02 | On | 30/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA03 | On | 30/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA04 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA05 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA06 | On | 30/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA07 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA08 | On | 31/12/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA09 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA10 | On | 31/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA11 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA1 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA1 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA1 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYA1 | On | 30/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB0 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYB0 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYC1 | On | 31/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD1 | On | 30/06/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD2 | On | 30/06/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD3 | On | 30/06/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD4 | On | 30/06/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD5 | On | 30/06/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BAYD6 | On | 30/06/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP1 | On | 30/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP2 | On | 30/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BCP48 | On | 22/07/2011 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------|-------|------------------|---------------|
| BCP49L | On | 19/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0202 | On | 31/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0205 | On | 28/04/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0206 | On | 02/03/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD0302 | On | 18/04/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310A | On | 08/05/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 2,500,000.00 |
| BD310E | On | 03/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD310C | On | 18/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311A | On | 08/02/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311E | On | 04/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311C | On | 31/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311L | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BD311E | On | 07/12/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BEER0 | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BID01 | On | 06/08/2014 | | | 100.00000 | 100.00000 | | 6,300,000,000.00 | | 63,000 | 2,059,000.00 |
| BID02 | On | 14/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| BID03 | On | 14/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BIDC12 | On | 27/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | 1,000,000,000,000.00 | | 10,000,000 | 5,000,000.00 |
| BIDC13 | On | 19/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A4 | On | 21/11/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A5 | On | 21/11/2032 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG1A6 | 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 |
| BLG2A2 | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2A3 | On | 21/09/2011 | Spot Bond | | | 8.42000 | 8.42000 | | | 0.00 | 0 | 0.00 |
| BLG2B | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2C | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2D | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BLG2E | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG2F | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3A1 | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3A2 | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3A3 | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,800,000.00 |
| BLG3B | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3C | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3D | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3E | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BLG3F | On | 30/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWFO | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BMWFO | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR03 | On | 12/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR04 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| BSR05 | On | 01/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CBL03 | On | 18/05/2012 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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 | | | 21,500,000,000.00 | 215,000 | 4,213,000.00 |
| 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 | | | 2,600,000,000.00 | 26,000 | 26,000.00 |
| CCT01 | On | 23/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CCT02 | On | 12/06/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CCT03 | On | 15/03/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 600,000,000,000.00 | 6,000,000 | 36,000,000.00 |
| CGR5 | On | 22/07/2011 | Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| CGR6 | On | 18/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN100 | On | 20/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN101 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN108On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN110On | 31/03/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN111On | 31/03/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN112On | 31/03/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN113On | 31/03/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN114On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN115On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN116On | 31/08/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN117On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN118On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN119On | 20/06/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN120On | 20/06/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN121On | 15/06/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN123On | 23/05/2013 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN124On | 20/06/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN125On | 16/07/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN126 | On | 20/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN127 | On | 01/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN128 | On | 20/06/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN129 | On | 16/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN130 | On | 20/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN131 | On | 20/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN132 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN133 | On | 20/09/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN134 | On | 20/08/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN135 | On | 22/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN136 | On | 22/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN137 | On | 20/09/2011 | | | 11.74000 | 11.74000 | | | 0.00 | 0 | 0.00 |
| CLN138 | On | 31/08/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN139 | On | 20/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN140 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN141 | On | 20/06/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

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

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN161On | 18/08/2011 | 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 |
| CLN171On | 21/10/2011 | 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 | 25/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN174On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN175On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN176On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| 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 | | 15,807,670,000,000.00 | | 158,076,700 | 158,076,700.00 |
| CLN184 | On | 01/07/2021 | | | 100.00000 | 100.00000 | | 1,500,000,000,000.00 | | 15,000,000 | 15,000,000.00 |
| CLN22 | On | 11/04/2012 | | | 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 |

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

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

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| CLN93 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN94 | On | 20/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN95 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN96 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN97 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLN99 | On | 20/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF01 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| CLNF02 | On | 20/10/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ02 | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ03 | On | 26/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ04 | On | 05/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 2,800,000,000.00 | 28,000 | 24,000.00 |
| COJ05 | On | 05/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ06 | On | 09/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| COJ07 | On | 23/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG1 | On | 29/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG1 | On | 04/07/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| DENG1 | On | 28/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DENG1 | On | 06/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD01 | On | 01/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DRD02 | On | 01/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV13 | On | 25/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| DV21 | On | 15/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 8,000,000.00 |
| DV22 | On | 07/02/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 859,900,000,000.00 | 8,599,000 | 74,599,000.00 |
| DV23 | On | 27/02/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 1,403,900,000,000.00 | 14,039,000 | 143,201,800.00 |
| DVF12 | On | 13/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| E170 | On | 01/08/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 23,000,000.00 |
| EDC01 | On | 04/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000.00 |
| EGL01 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EGL02 | On | 30/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EL15 | On | 29/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 800,000,000,000.00 | 8,000,000 | 8,000,000.00 |
| EMM01 | On | 28/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 315,800.00 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EQ127L | On | 13/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ141L | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ142L | On | 09/01/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ149L | On | 13/03/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ151L | On | 08/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ152L | On | 15/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ153L | On | 13/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQ154L | On | 30/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS01 | On | 18/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS02 | On | 01/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| EQS04 | On | 22/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,000,000.00 |
| ERS3A | On | 17/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3A | On | 17/11/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ERS3B | On | 17/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| ERS3C | On | 17/11/2011 | 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 |
| 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 |
| ES15 | On | 30/08/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 221,000,000.00 |
| ES18 | On | 20/04/2018 | Spot Bond | | | 9.25000 | 9.25000 | | | 675,250,000.00 | 73,000 | 112,546,800.00 |
| ES23 | On | 25/01/2023 | Spot Bond | | | 10.00000 | 10.00000 | | | 400,000,000,000.00 | 40,000,000 | 172,000,000.00 |
| ES26 | On | 02/04/2026 | Spot Bond | | | 7.85000 | 7.85000 | | | 2,959,450,000.00 | 377,000 | 36,377,000.00 |
| ES33 | On | 15/09/2033 | Spot Bond | | | 7.50000 | 7.50000 | | | 2,032,500,000.00 | 271,000 | 191,333,000.00 |
| 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 |
| FR2C3 | On | 15/08/2013 | Spot Bond | | | 8.37500 | 8.37500 | | | 0.00 | 0 | 0.00 |
| FR2D3 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| FRB03 | On | 15/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 67,800,000,000.00 | 678,000 | 2,678,000.00 |
| FRB05 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB06 | On | 05/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB07 | On | 06/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB08 | On | 10/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRB09 | On | 10/06/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBC2 | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI01 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI03 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI07 | On | 07/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI08 | On | 09/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI22 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRBI23 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 3,700,000.00 |
| FRBI28 | On | 31/03/2028 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| FRC16 | On | 09/07/2011 | | | 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 |
| FRC36 | On | 13/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC37 | On | 20/06/2015 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC40 | On | 20/12/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC41 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRC42 | On | 25/11/2011 | 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 |
| FRC58 | On | 20/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2A2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B1 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2B2 | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2C | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2D | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRE2E | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2F | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRE2G | On | 02/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRI15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ13 | On | 01/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ14 | On | 20/07/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ16 | On | 21/01/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRJ18 | On | 21/02/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS35 | On | 23/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS36 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS37 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS40 | On | 01/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS42 | On | 01/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS43 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS44 | On | 20/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS45 | On | 08/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| FRS46 | On | 31/01/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS47 | On | 07/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS48 | On | 14/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRS49 | On | 27/10/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |
| FRX14 | On | 01/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 2,100,000,000.00 | 21,000 | 3,021,000.00 |
| FRX15 | On | 14/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 7,800,000,000.00 | 78,000 | 74,000.00 |
| FRX18 | On | 14/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX24 | On | 10/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX31 | On | 21/02/2031 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| FRX45 | On | 14/04/2045 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GPT1A:On | 01/08/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1B:On | 01/08/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1C:On | 01/08/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT1D:On | 01/08/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2A:On | 01/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2B:On | 01/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GPT2C:On | 01/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GR1A2:On | 18/11/2012 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28:On | 19/07/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28:On | 16/08/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28:On | 01/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28:On | 15/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRA28:On | 20/09/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRB83 On | 27/07/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD15:On | 12/07/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD15:On | 19/07/2011 | Spot Bond | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GRD15 | On | 08/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRD15 | On | 17/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDB1 | On | 10/01/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRDC1 | On | 10/01/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1A | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1B | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1C | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRN1D | On | 18/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT01 | On | 08/12/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| GRT02 | On | 13/05/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1B | On | 19/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| HMS1BOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1COn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1DOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1EOn | 19/07/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HMS1FOn | 19/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | | 11,200,000,000.00 | 112,000 | 6,105,000.00 |
| HWAY2On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 98,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| HWAY2 | On | 07/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| HWAY3 | On | 31/07/2034 | Spot Bond | | | 100.00000 | 100.00000 | | | 3,500,000,000.00 | 35,000 | 13,033,000.00 |
| HWAY3 | On | 31/07/2035 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL01 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL03 | On | 15/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL05 | On | 12/08/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL06 | On | 14/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL07 | On | 24/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL09 | On | 08/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL11 | On | 12/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,480,600.00 |
| 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 | | | 200,000,000,000.00 | 2,000,000 | 2,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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 | | | 400,000,000,000.00 | 4,000,000 | 4,000,000.00 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 2,000,000.00 |
| IBL23 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IBL24 | On | 21/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IC02 | On | 09/05/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IDCP01 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IDCP02 | On | 19/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IFM01 | On | 31/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1A5 | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1B | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1C | On | 09/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH1D | On | 09/12/2028 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2A2 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2A3 | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IKH2B | On | 22/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| IND127 | On | 05/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND128 | On | 12/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND129 | On | 19/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND130 | On | 26/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND131 | On | 02/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND132 | On | 10/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND133 | On | 16/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND134 | On | 23/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND135 | On | 30/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND136 | On | 06/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND137 | On | 13/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND138 | On | 20/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND139 | On | 27/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND140 | On | 04/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND141 | On | 11/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND142 | On | 18/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND143 | On | 25/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IND146 | On | 15/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING100 | On | 19/05/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING101 | On | 21/05/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING102 | On | 29/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING114 | On | 31/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING115 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING116 | On | 31/03/2016 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING119 | On | 15/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING120 | On | 24/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING122 | On | 26/09/2011 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ING123 | On | 10/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING29 | On | 31/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING30 | On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING31 | On | 31/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING32 | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING33 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING34 | On | 31/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING46 | On | 16/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING53 | On | 14/11/2011 | 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 |
| ING71 | On | 15/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING82 | On | 30/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING89 | On | 31/12/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ING97 | On | 10/03/2012 | Spot Bond | | | 8.82500 | 8.82500 | | | 0.00 | 0 | 0.00 |
| INJ01 | On | 21/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| INJ02 | On | 30/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| IP252U | On | 31/08/2011 | 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 | | | 7,400,000,000.00 | 74,000 | 74,000.00 |
| IPL5 | On | 28/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 467,903,600,000.00 | 4,679,036 | 4,679,036.00 |
| IPL6 | On | 28/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 315,100,000,000.00 | 3,151,000 | 37,651,000.00 |
| IV01 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV012 | On | 26/11/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV013 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV014 | On | 22/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV015 | On | 20/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV03 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV04 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV07 | On | 31/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV08 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IV09 | On | 30/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA127 | On | 07/07/2011 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA128 | On | 14/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA129 | On | 21/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA130 | On | 28/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA131 | On | 04/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA132 | On | 11/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA133 | On | 18/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA133 | On | 18/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA134 | On | 25/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA135 | On | 01/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA136 | On | 08/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA137 | On | 15/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA138 | On | 22/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA139 | On | 29/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA140 | On | 06/10/2011 | | | 98.34259 | 98.34259 | | | 0.00 | 0 | 0.00 |
| IVA141 | On | 13/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA142 | On | 20/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA143 | On | 27/10/2011 | | | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA145 | On | 10/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| IVA147 | On | 24/11/2011 | Spot Bond | | | 97.59722 | 97.59722 | | | 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 |
| KCF01L | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KCF02L | On | 30/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB004 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB005 | On | 28/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSB006 | On | 01/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP003 | On | 01/02/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP004 | On | 01/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KSP005 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| KW01 | On | 31/10/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LBK01 | On | 25/10/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LEO01 | On | 29/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| LGL1 | On | 12/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| LUX45 | On | 23/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 09/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MAQ00 | On | 30/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 16/04/2012 | Spot Bond | | | 7.09500 | 7.09500 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF01 | On | 15/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 18/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 07/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF02 | On | 26/05/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 370,000.00 |
| MBF04 | On | 22/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBF16 | On | 06/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 30/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP01 | On | 29/01/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MBP10 | On | 20/10/2011 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| 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 |
| MCB1M | On | 30/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MET01 | On | 15/12/2014 | | | 100.00000 | 100.00000 | | 2,450,471,500,000.00 | | 24,504,715 | 80,504,715.00 |
| MFS1A | On | 20/12/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1A | On | 20/12/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MFS1B | On | 20/09/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MGL01 | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 16,000,000.00 |
| MTN02 | On | 13/07/2014 | | | 100.00000 | 100.00000 | | 1,584,828,300,000.00 | | 15,848,283 | 15,848,283.00 |
| MTN03 | On | 13/07/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 14,500,000.00 |
| MTN04 | On | 13/07/2017 | | | 100.00000 | 100.00000 | | 4,100,000,000.00 | | 41,000 | 5,040,000.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|---------------|
| MTN05 | On | 28/10/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 1,700,000.00 |
| MTNC0 | On | 10/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| MTNF0 | On | 06/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK10E | On | 21/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK1B | On | 09/09/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK2A | On | 15/09/2015 | | | 100.00000 | 100.00000 | | 28,095,300,000,000.00 | | 280,953,000 | 13,413,400.00 |
| NBK2B | On | 15/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK3A | On | 09/09/2019 | | | 100.00000 | 100.00000 | | 4,000,000,000.00 | | 40,000 | 6,036,000.00 |
| NBK4 | On | 28/10/2024 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK5B | On | 19/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NBK6A | On | 19/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000.00 |
| NBK6B | On | 19/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 | | 14,700,000,000.00 | | 147,000 | 8,147,000.00 |

| 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 | 0.00 |
| NBRN1 | On | 31/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 24/01/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN1 | On | 07/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN2 | On | 21/08/2011 | | | 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 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN5 | On | 26/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 31/03/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 07/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 15/04/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 01/06/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NCLN5 | On | 07/07/2011 | | | 7.60000 | 7.60000 | | | 0.00 | 0 | 0.00 |
| NCLN6 | On | 07/07/2011 | | | 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 |
| 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 | | | 936,271,500,000.00 | 9,362,715 | 9,362,715.00 |
| NED7 | On | 08/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NED8 | On | 08/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 108,900,000,000.00 | 1,089,000 | 4,089,000.00 |
| NED9 | On | 06/07/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NEDH1 | On | 20/11/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NEDH1 | On | 20/11/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET31 | On | 30/04/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NET39 | On | 11/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB10 | On | 08/12/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB6 | On | 29/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NILB9 | On | 17/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NMP20 | On | 24/07/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NQ1A1 | On | 22/05/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| NQ1A1:On | 22/05/2012 | Spot Bond | 6.12500 | 6.12500 | | | | 0.00 | 0 | 0.00 |
| NQ1B1:On | 22/05/2020 | Spot Bond | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NQ1B1:On | 22/05/2014 | Spot Bond | 6.92500 | 6.92500 | | | | 0.00 | 0 | 0.00 |
| NQ1B1:On | 22/05/2012 | Spot Bond | 6.57500 | 6.57500 | | | | 0.00 | 0 | 0.00 |
| 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 |
| NQF1A:On | 22/11/2011 | Spot Bond | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NQF1A:On | 22/05/2012 | Spot Bond | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NQF1A:On | 22/05/2013 | Spot Bond | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0.00 |
| NQF1B:On | 22/11/2011 | 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 | 22/11/2011 | 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 |
| NQF1D:On | 22/05/2020 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------|--------------|------------------|---------------|
| 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 | 0.00 |
| NRA01 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000.00 |
| NRA01 | On | 30/11/2018 | | | 100.00000 | 100.00000 | | 200,000,000.00 | 2,000,000.00 | 2,000,000 | 17,000,000.00 |
| NRA01 | On | 31/03/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| NRA02 | On | 31/10/2022 | | | 100.00000 | 100.00000 | | 1,900,000,000.00 | 19,000.00 | 19,000 | 9,014,000.00 |
| NRA02 | On | 31/05/2023 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 66,000,000.00 |
| NRA02 | On | 30/11/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,136,400.00 |
| 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 |
| OCT1A | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1A | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OCT1B | On | 18/10/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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 | | | 291,000,000,000.00 | 2,910,000 | 13,910,000.00 |
| OMN01 | On | 28/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTC1A | On | 31/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 31/07/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA0 | On | 30/04/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCA1 | On | 30/04/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| OTCB1 | On | 31/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PBET0 | 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 |
| 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PC2B4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2C4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PC2D4 | On | 20/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PCF03 | On | 06/04/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PNP02 | On | 16/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A1F | On | 15/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A2E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A3E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A4L | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9L | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2A9E | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B1E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B1F | On | 15/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B2E | On | 15/12/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B4L | On | 15/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| PR2B5E | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 0.00 |
| PSG01 | On | 13/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R009P | On | 15/09/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R010P | On | 21/12/2025 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R120C | On | 31/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | | | 5.57000 | 5.55000 | | | 0.00 | 0 | 9,000,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------------------|----------------|-------------------|------------------|
| R155P | On | 31/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 7.52000 | 7.50000 | | 188,630,767,147,200.00 | 25,083,878,610 | 10,569,552,000.00 | |
| 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 | | | 8.59000 | 8.59000 | | 24,742,804,999,660.00 | 2,880,419,674 | 10,086,088,000.00 | |
| 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 | | | 1.20000 | 1.20000 | | 36,335,074,800.00 | 30,279,229 | 2,807,464,535.00 | |
| R197 | On | 07/12/2023 | Spot Bond | | | 2.57000 | 2.57000 | | 83,991,108,050.00 | 32,681,365 | 227,226,611.00 | |
| R201 | On | 21/12/2014 | Spot Bond | | | 7.14000 | 7.11500 | | 6,186,295,920,000.00 | 866,428,000 | 3,579,552,000.00 | |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.57000 | 2.58000 | | 2,443,437,361,090.00 | 950,753,837 | 2,959,703,000.00 | |
| R203 | On | 15/09/2017 | Spot Bond | | | 8.13500 | 8.11500 | | 17,839,217,095,000.00 | 2,192,897,000 | 4,894,601,947.00 | |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.33000 | 8.29500 | | 25,273,691,236,430.00 | 3,034,056,571 | 6,471,604,771.00 | |
| R205 | On | 31/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 4,550,000,000.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 6.94000 | 6.92000 | | 21,969,925,569,380.00 | 3,165,695,327 | 3,409,255,000.00 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| R207 | On | 15/01/2020 | Spot Bond | | | 8.39500 | 8.39000 | | | 24,619,630,330,000.00 | 2,932,654,000 | 7,199,391,000.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.43000 | 8.41500 | | | 17,558,779,560,000.00 | 2,082,892,000 | 7,182,711,000.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.90000 | 8.90000 | | | 14,162,322,758,000.00 | 1,591,272,220 | 9,530,399,000.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.62000 | 2.61000 | | | 1,108,170,812,580.00 | 422,965,959 | 1,011,665,959.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 1.99000 | 2.00000 | | | 133,332,835,750.00 | 67,001,425 | 888,722,618.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.58000 | 2.58000 | | | 2,014,096,275,180.00 | 780,657,471 | 563,750,000.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.86500 | 8.87000 | | | 9,638,914,500,000.00 | 1,087,300,000 | 1,213,000,000.00 |
| R214 | On | 28/02/2041 | Spot Bond | | | 6.50000 | 6.50000 | | | 10,452,000,000,000.00 | 1,608,000,000 | 1,809,300,000.00 |
| R220C | On | 15/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R221C | On | 15/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R222C | On | 15/09/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R223C | On | 15/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R224C | On | 15/09/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R225C | On | 15/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R226C | On | 15/09/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R227C | On | 15/03/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R228C | On | 15/09/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R229C | On | 15/03/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R230C | On | 15/09/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R333C | On | 21/06/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R334C | On | 21/12/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R335C | On | 21/06/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R336C | On | 21/12/2019 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R337C | On | 21/06/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R338C | On | 21/12/2020 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R339C | On | 21/06/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R340C | On | 21/12/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R341C | On | 21/06/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R342C | On | 21/12/2022 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R343C | On | 21/06/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R344C | On | 21/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R345C | On | 21/06/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R346C | On | 21/12/2024 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R347C | On | 21/06/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R348C | On | 21/12/2025 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| R349C | On | 21/06/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R350C | On | 21/12/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R351C | On | 21/06/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R352C | On | 21/12/2027 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSB0 | On | 16/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | 3,000,000,000,000.00 | | 30,000,000 | 15,000,000.00 |
| RCSC0 | On | 06/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 06/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RCSC0 | On | 09/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RES03 | On | 11/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 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 |
| RPG01 | On | 28/02/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW02 | On | 31/07/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RW21 | On | 21/04/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|----------------|
| SBC2 | On | 28/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK10 | On | 19/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK12 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 10,000,000.00 |
| SBK13 | On | 24/11/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBK5 | On | 17/11/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 36,120,780.00 |
| SBK7 | On | 24/05/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 19,400,000,000.00 | 194,000 | 136,194,000.00 |
| SBK8 | On | 10/04/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 29,300,000,000.00 | 293,000 | 2,293,000.00 |
| SBK9 | On | 10/04/2018 | Spot Bond | | | 100.00000 | 100.00000 | | | 21,300,000,000.00 | 213,000 | 3,211,000.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| 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 |
| SBN47 | On | 21/07/2011 | Spot Bond | | | 2.50000 | 2.50000 | | | 0.00 | 0 | 0.00 |
| SBN48 | On | 22/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBN49 | On | 02/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBR002 | On | 15/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBR003 | On | 05/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS13 | On | 22/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | 100,000,000,000.00 | | 1,000,000 | 1,000,000.00 |
| 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 | 23/06/2018 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SBS19 | On | 23/06/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS3 | On | 25/05/2026 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS4 | On | 16/11/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS5 | On | 07/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS7 | On | 26/03/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS9 | On | 07/07/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 4,600,000,000.00 | 46,000 | 38,000.00 |
| SBS110 | On | 03/07/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SBS111 | On | 07/12/2023 | Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000,000.00 | 1,000,000 | 49,000,000.00 |
| SBS112 | On | 31/01/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 100,000,000,000.00 | 1,000,000 | 1,000,000.00 |
| SCM10 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SCM21 | On | 09/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SHI02 | On | 01/10/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS02 | On | 09/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS03 | On | 30/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SJS04 | On | 30/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SLI1 | On | 15/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| SLI2 | On | 15/08/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 5,000,000.00 |
| SMF1 | On | 27/06/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 1,584,428,600,000.00 | 15,844,286 | 15,844,286.00 |
| SMF2 | On | 14/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SMF3 | On | 30/06/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SNT01 | On | 15/09/2017 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 7,000,000.00 |
| SSA01 | On | 28/06/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN816 | On | 04/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN817 | On | 15/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN818 | On | 18/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN820 | On | 19/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN821 | On | 20/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN822 | On | 21/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN823 | On | 02/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN824 | On | 10/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN826 | On | 16/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN827 | On | 16/08/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN82 | On | 16/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN82 | On | 18/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN83 | On | 18/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN831 | On | 19/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN832 | On | 23/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN833 | On | 25/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN834 | On | 12/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN835 | On | 16/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN836 | On | 15/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN837 | On | 21/07/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN838 | On | 22/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SYN839 | On | 04/10/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ18 | On | 30/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| SZ25 | On | 30/09/2025 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| T018 | On | 15/07/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS06 | On | 20/03/2014 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 522,600.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| TFS77 | On | 12/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS78 | On | 18/04/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS79 | On | 08/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS80 | On | 18/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS81 | On | 30/08/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TFS82 | On | 12/09/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TH7A2A | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6A2 | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6A3 | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6B | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE6C | On | 21/11/2011 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A1 | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7A3 | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE7B | On | 18/10/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|----------------|
| THE7C | On | 18/10/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A | On | 18/04/2036 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A2 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8A3 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8B1 | On | 18/04/2036 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8C | On | 18/04/2036 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| THE8D | On | 18/04/2036 | 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 | | 23,300,000,000.00 | | 233,000 | 8,227,000.00 |
| 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 | | 72,600,000,000.00 | | 726,000 | 995,726,000.00 |
| TN20 | On | 17/09/2020 | Spot Bond | | | 100.00000 | 100.00000 | | 1,688,100,000,000.00 | | 16,881,000 | 234,043,400.00 |
| TN23 | On | 06/11/2023 | Spot Bond | | | 100.00000 | 100.00000 | | 600,000,000,000.00 | | 6,000,000 | 75,000,000.00 |
| TN25 | On | 19/08/2025 | Spot Bond | | | 100.00000 | 100.00000 | | 200,000,000,000.00 | | 2,000,000 | 97,000,000.00 |
| TN27 | On | 14/11/2027 | Spot Bond | | | 100.00000 | 100.00000 | | 2,466,300,000,000.00 | | 24,663,000 | 37,381,000.00 |
| TNF11 | On | 29/07/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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 |
| TSP111 | On | 28/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP116 | On | 09/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP117 | On | 23/02/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP118 | On | 08/03/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP119 | On | 14/07/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP120 | On | 06/10/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP121 | On | 02/09/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP122 | On | 01/12/2011 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| TSP123 | On | 05/01/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UG21 | On | 02/03/2021 | Spot Bond | | | 100.00000 | 100.00000 | | | 400,000,000,000.00 | 4,000,000 | 36,153,200.00 |
| UTR02 | On | 21/11/2012 | Spot Bond | | | 100.00000 | 100.00000 | | | 200,000,000,000.00 | 2,000,000 | 19,000,000.00 |
| UTR041 | On | 19/04/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| UTR042 | On | 19/04/2016 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|----------------|
| 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 |
| VIP1C2 | On | 07/11/2012 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VIP1C3 | On | 07/11/2013 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| VOYT0 | On | 09/09/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WS04 | On | 30/05/2016 | | | 100.00000 | 100.00000 | | 27,400,000,000.00 | | 274,000 | 52,940,000.00 |
| WS05 | On | 01/08/2018 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 206,000,000.00 |
| WSP1 | On | 28/05/2015 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| WSP2 | On | 28/05/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 73,000,000.00 |
| WSP3 | On | 28/05/2019 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|----------------|
| 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 | | 1,000,000,000,000.00 | | 10,000,000 | 130,000,000.00 |
| Z006 | On | 31/08/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z009 | On | 30/11/2013 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z014 | On | 30/06/2015 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z018 | On | 31/03/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| Z019 | On | 30/06/2014 | Spot Bond | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|--------------------------|
| 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 |
| Total for j-Bonds : | | | | | | | 442,275,549,183,120.00 | 49,600,315,382 | 83,843,713,315.00 |
| Grand Total: | | | | | | | 442,279,087,580,032.00 | 19,600,356,180 | 83,844,698,392.00 |