



# Daily MTM Report

Daily summary for: 07/10/2011

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |                |                  |               |
| \$ / R On 19/12/2011 Foreign Exchange Future |        |            | 7.94760   | 8.07440      |                   | 26.34      | 224,591,228.40 | 28,259           | 307,032.00    |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35   | Call       |           | 810.00000    | 694,000           | 22.56      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35   | Put        |           | 86.00000     | 96,000            | 22.56      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40   | Call       |           | 773.00000    | 659,000           | 22.82      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40   | Put        |           | 99.00000     | 111,000           | 22.82      | 0.00           | 0                | 1,000.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30   | Call       |           | 848.00000    | 731,000           | 22.29      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30   | Put        |           | 74.00000     | 83,000            | 22.29      | 0.00           | 0                | 3,780.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75   | Put        |           | 15.00000     | 14,000            | 21.84      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75   | Call       |           | 1,339.00000  | 1,212,000         | 21.84      | 0.00           | 0                | 6,425.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00   | Put        |           | 357.00000    | 405,000           | 26.64      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00   | Call       |           | 431.00000    | 353,000           | 26.64      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00   | Put        |           | 32.00000     | 32,000            | 21.62      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00   | Call       |           | 1,106.00000  | 980,000           | 21.62      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25   | Put        |           | 63.00000     | 70,000            | 22.03      | 0.00           | 0                | 800.00        |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25   | Call       |           | 887.00000    | 768,000           | 22.03      | 0.00           | 0                | 5,560.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.15   | Call       |           | 1,927.00000  | 1,800,000         | 23.83      | 0.00           | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.15   | Put        |           | 3.00000      | 2,000             | 23.83      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.50   | Put        |           | 128.00000    | 146,000           | 23.36      | 0.00  | 0                | 12,000.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.50   | Call       |           | 702.00000    | 594,000           | 23.36      | 0.00  | 0                | 11,280.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.45   | Call       |           | 1,629.00000  | 1,502,000         | 22.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.45   | Put        |           | 5.00000      | 4,000             | 22.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.40   | Call       |           | 1,679.00000  | 1,551,000         | 22.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.40   | Put        |           | 5.00000      | 3,000             | 22.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.25   | Call       |           | 1,828.00000  | 1,700,000         | 23.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.25   | Put        |           | 4.00000      | 2,000             | 23.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.05   | Call       |           | 411.00000    | 335,000           | 26.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.05   | Put        |           | 387.00000    | 437,000           | 26.94      | 0.00  | 0                | 10,750.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.95   | Call       |           | 2,126.00000  | 1,999,000         | 25.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.95   | Put        |           | 2.00000      | 1,000             | 25.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.45   | Call       |           | 737.00000    | 626,000           | 23.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.45   | Put        |           | 113.00000    | 128,000           | 23.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.70   | Call       |           | 1,387.00000  | 1,259,000         | 21.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.70   | Put        |           | 13.00000     | 11,000            | 21.88      | 0.00  | 0                | 16,340.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.80   | Call       |           | 1,291.00000  | 1,164,000         | 21.79      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.80   | Put        |           | 17.00000     | 16,000            | 21.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.90   | Call       |           | 475.00000    | 392,000           | 26.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.90   | Put        |           | 301.00000    | 344,000           | 26.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.70   | Call       |           | 577.00000    | 482,000           | 24.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.70   | Put        |           | 203.00000    | 234,000           | 24.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.85   | Call       |           | 1,244.00000  | 1,117,000         | 21.75      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.85   | Put        |           | 20.00000     | 19,000            | 21.75      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.30   | Call       |           | 1,778.00000  | 1,650,000         | 22.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.30   | Put        |           | 4.00000      | 2,000             | 22.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.35   | Call       |           | 1,728.00000  | 1,600,000         | 22.17      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.35   | Put        |           | 4.00000      | 2,000             | 22.17      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.00   | Call       |           | 2,076.00000  | 1,949,000         | 25.07      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.00   | Put        |           | 2.00000      | 1,000             | 25.07      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.80   | Call       |           | 524.00000    | 434,000           | 25.32      | 0.00         | 0                | 1,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.80   | Put        |           | 250.00000    | 286,000           | 25.32      | 0.00         | 0                | 5,128.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.60   | Call       |           | 636.00000    | 534,000           | 23.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.60   | Put        |           | 162.00000    | 186,000           | 23.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.60   | Call       |           | 1,483.00000  | 1,356,000         | 21.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.60   | Put        |           | 9.00000      | 8,000             | 21.96      | 0.00         | 0                | 5,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.85   | Call       |           | 2,226.00000  | 2,099,000         | 26.31      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.85   | Put        |           | 2.00000      | 1,000             | 26.31      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.85   | Call       |           | 499.00000    | 412,000           | 25.66      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.85   | Put        |           | 275.00000    | 314,000           | 25.66      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.20   | Put        |           | 56.00000     | 59,000            | 21.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.20   | Call       |           | 930.00000    | 807,000           | 21.76      | 2,501,700.00 | 3,100            | 12,400.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.55   | Call       |           | 1,531.00000  | 1,404,000         | 22.00      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.55   | Put        |           | 7.00000      | 6,000             | 22.00      | 0.00         | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.35   | Call       |           | 307.00000    | 247,000           | 28.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.35   | Put        |           | 583.00000    | 649,000           | 28.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.20   | Call       |           | 355.00000    | 287,000           | 27.85      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.20   | Put        |           | 481.00000    | 539,000           | 27.85      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.10   | Call       |           | 1,977.00000  | 1,849,000         | 24.24      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.10   | Put        |           | 3.00000      | 1,000             | 24.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.15   | Call       |           | 973.00000    | 847,000           | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.15   | Put        |           | 49.00000     | 49,000            | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.90   | Call       |           | 1,198.00000  | 1,071,000         | 21.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.90   | Put        |           | 24.00000     | 23,000            | 21.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.10   | Call       |           | 1,017.00000  | 891,000           | 21.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.10   | Put        |           | 43.00000     | 43,000            | 21.54      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.65   | Call       |           | 1,435.00000  | 1,307,000         | 21.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.65   | Put        |           | 11.00000     | 9,000             | 21.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.20   | Call       |           | 1,877.00000  | 1,750,000         | 23.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.20   | Put        |           | 3.00000      | 2,000             | 23.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.30   | Call       |           | 323.00000    | 260,000           | 28.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.30   | Put        |           | 549.00000    | 612,000           | 28.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.50   | Call       |           | 1,580.00000  | 1,453,000         | 22.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.50   | Put        |           | 6.00000      | 5,000             | 22.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.95   | Call       |           | 1,152.00000  | 1,025,000         | 21.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.95   | Put        |           | 28.00000     | 27,000            | 21.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 605.00000    | 507,000           | 24.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 181.00000    | 209,000           | 24.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.40   | Call       |           | 293.00000    | 235,000           | 29.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.40   | Put        |           | 619.00000    | 687,000           | 29.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.25   | Call       |           | 338.00000    | 273,000           | 28.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.25   | Put        |           | 514.00000    | 575,000           | 28.15      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.75   | Call       |           | 550.00000    | 457,000           | 24.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.75   | Put        |           | 226.00000    | 259,000           | 24.98      | 0.00  | 0                | 760.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.05   | Call       |           | 1,061.00000  | 935,000           | 21.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.05   | Put        |           | 37.00000     | 37,000            | 21.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.10   | Call       |           | 392.00000    | 318,000           | 27.24      | 0.00          | 0                | 11,340.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.10   | Put        |           | 418.00000    | 470,000           | 27.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.05   | Call       |           | 2,027.00000  | 1,899,000         | 24.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.05   | Put        |           | 3.00000      | 1,000             | 24.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.95   | Call       |           | 453.00000    | 372,000           | 26.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.95   | Put        |           | 329.00000    | 374,000           | 26.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.55   | Call       |           | 669.00000    | 563,000           | 23.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.55   | Put        |           | 145.00000    | 165,000           | 23.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.15   | Call       |           | 373.00000    | 302,000           | 27.55      | 0.00          | 0                | 100.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.15   | Put        |           | 449.00000    | 504,000           | 27.55      | 0.00          | 0                | 400.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.75   | Call       |           | 213.00000    | 169,000           | 31.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.75   | Put        |           | 889.00000    | 971,000           | 31.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.80   | Put        |           | 929.00000    | 1,013,000         | 31.46      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.80   | Call       |           | 203.00000    | 161,000           | 31.46      | 0.00          | 0                | 10,750.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Call       |           | 35.00000     | 25,000            | 40.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Put        |           | 2,911.00000  | 3,027,000         | 40.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Put        |           | 3,837.00000  | 3,959,000         | 40.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Call       |           | 11.00000     | 7,000             | 40.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.65   | Put        |           | 809.00000    | 887,000           | 30.56      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.65   | Call       |           | 233.00000    | 185,000           | 30.56      | 0.00          | 0                | 400.00        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future |        |            | 8.03900   | 8.16750      |                   | 25.91      | 10,844,611.00 | 1,349            | 44,841.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Call       |           | 1,230.00000  | 1,114,000         | 22.01      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Put        |           | 99.00000     | 111,000           | 22.01      | 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 | 7.09   | Call       |           | 1,189.00000  | 1,074,000         | 22.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Put        |           | 108.00000    | 121,000           | 22.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.99   | Call       |           | 1,271.00000  | 1,154,000         | 22.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.99   | Put        |           | 90.00000     | 101,000           | 22.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.00   | Call       |           | 1,259.00000  | 1,142,000         | 22.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.00   | Put        |           | 92.00000     | 103,000           | 22.00      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,139.00000  | 1,025,000         | 22.05      | 0.00  | 0                | 30,100.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.15   | Put        |           | 122.00000    | 136,000           | 22.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,062.00000  | 951,000           | 22.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.25   | Put        |           | 145.00000    | 162,000           | 22.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.80   | Call       |           | 1,428.00000  | 1,308,000         | 21.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.80   | Put        |           | 61.00000     | 69,000            | 21.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,100.00000  | 988,000           | 22.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.20   | Put        |           | 133.00000    | 149,000           | 22.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.75   | Call       |           | 1,472.00000  | 1,351,000         | 21.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.75   | Put        |           | 55.00000     | 62,000            | 21.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.55   | Call       |           | 862.00000    | 769,000           | 23.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.55   | Put        |           | 245.00000    | 280,000           | 23.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.95   | Call       |           | 662.00000    | 587,000           | 25.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.95   | Put        |           | 445.00000    | 498,000           | 25.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.40   | Call       |           | 955.00000    | 855,000           | 22.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.40   | Put        |           | 188.00000    | 216,000           | 22.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.30   | Call       |           | 531.00000    | 467,000           | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.30   | Put        |           | 664.00000    | 728,000           | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.70   | Call       |           | 1,516.00000  | 1,394,000         | 21.90      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.70   | Put        |           | 49.00000     | 55,000            | 21.90      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.35   | Call       |           | 515.00000    | 452,000           | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.35   | Put        |           | 698.00000    | 763,000           | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.85   | Call       |           | 1,385.00000  | 1,266,000         | 21.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.85   | Put        |           | 68.00000     | 77,000            | 21.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.00   | Call       |           | 642.00000    | 569,000           | 25.64      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.00   | Put        |           | 475.00000    | 530,000           | 25.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.10   | Call       |           | 1,178.00000  | 1,064,000         | 22.04      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.10   | Put        |           | 111.00000    | 125,000           | 22.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.65   | Call       |           | 1,561.00000  | 1,438,000         | 21.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.65   | Put        |           | 44.00000     | 49,000            | 21.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.45   | Call       |           | 923.00000    | 825,000           | 22.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.45   | Put        |           | 206.00000    | 236,000           | 22.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.20   | Call       |           | 566.00000    | 499,000           | 26.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.20   | Put        |           | 599.00000    | 660,000           | 26.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.85   | Call       |           | 706.00000    | 627,000           | 24.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.85   | Put        |           | 389.00000    | 438,000           | 24.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.05   | Call       |           | 1,218.00000  | 1,103,000         | 22.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.05   | Put        |           | 101.00000    | 114,000           | 22.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.60   | Call       |           | 1,606.00000  | 1,483,000         | 21.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.60   | Put        |           | 39.00000     | 44,000            | 21.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.80   | Call       |           | 729.00000    | 648,000           | 24.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.80   | Put        |           | 362.00000    | 409,000           | 24.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.05   | Call       |           | 622.00000    | 551,000           | 25.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.05   | Put        |           | 505.00000    | 562,000           | 25.91      | 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 | 7.90   | Call       |           | 683.00000    | 607,000           | 25.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.90   | Put        |           | 416.00000    | 468,000           | 25.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.15   | Call       |           | 585.00000    | 516,000           | 26.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.15   | Put        |           | 568.00000    | 627,000           | 26.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.35   | Call       |           | 988.00000    | 886,000           | 22.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.35   | Put        |           | 171.00000    | 197,000           | 22.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,024.00000  | 918,000           | 22.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.30   | Put        |           | 157.00000    | 179,000           | 22.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.90   | Call       |           | 1,343.00000  | 1,224,000         | 21.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.90   | Put        |           | 76.00000     | 85,000            | 21.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.70   | Call       |           | 779.00000    | 692,000           | 24.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.70   | Put        |           | 312.00000    | 353,000           | 24.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.10   | Call       |           | 603.00000    | 533,000           | 26.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.10   | Put        |           | 536.00000    | 594,000           | 26.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.50   | Call       |           | 892.00000    | 797,000           | 23.12      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.50   | Put        |           | 225.00000    | 258,000           | 23.12      | 0.00  | 0                | 2,420.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.40   | Call       |           | 1,793.00000  | 1,667,000         | 21.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.40   | Put        |           | 26.00000     | 28,000            | 21.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.15   | Call       |           | 2,033.00000  | 1,906,000         | 22.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.15   | Put        |           | 16.00000     | 17,000            | 22.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.60   | Call       |           | 834.00000    | 742,000           | 23.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.60   | Put        |           | 267.00000    | 303,000           | 23.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.25   | Call       |           | 549.00000    | 483,000           | 26.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.25   | Put        |           | 632.00000    | 694,000           | 26.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.20   | Call       |           | 1,985.00000  | 1,858,000         | 22.59      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.20   | Put        |           | 18.00000     | 19,000            | 22.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.95   | Call       |           | 1,300.00000  | 1,183,000         | 21.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.95   | Put        |           | 83.00000     | 94,000            | 21.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.75   | Call       |           | 753.00000    | 669,000           | 24.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.75   | Put        |           | 336.00000    | 380,000           | 24.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.40   | Call       |           | 499.00000    | 438,000           | 27.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.40   | Put        |           | 732.00000    | 799,000           | 27.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.45   | Call       |           | 1,745.00000  | 1,619,000         | 21.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.45   | Put        |           | 28.00000     | 30,000            | 21.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.65   | Call       |           | 806.00000    | 716,000           | 23.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.65   | Put        |           | 289.00000    | 327,000           | 23.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.55   | Call       |           | 1,652.00000  | 1,528,000         | 21.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.55   | Put        |           | 35.00000     | 39,000            | 21.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.50   | Call       |           | 1,698.00000  | 1,573,000         | 21.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.50   | Put        |           | 31.00000     | 34,000            | 21.83      | 0.00  | 0                | 2,420.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.35   | Call       |           | 1,840.00000  | 1,714,000         | 22.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.35   | Put        |           | 23.00000     | 25,000            | 22.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.10   | Call       |           | 2,082.00000  | 1,954,000         | 22.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.10   | Put        |           | 15.00000     | 15,000            | 22.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.45   | Call       |           | 483.00000    | 424,000           | 27.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.45   | Put        |           | 766.00000    | 835,000           | 27.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.50   | Call       |           | 469.00000    | 411,000           | 27.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.50   | Put        |           | 802.00000    | 872,000           | 27.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.80   | Call       |           | 391.00000    | 342,000           | 29.09      | 0.00  | 0                | 3.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.80   | Put        |           | 1,024.00000  | 1,103,000         | 29.09      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future |        |            | 8.12480   | 8.25330      |                   | 25.44      | 4,143,648.00 | 510              | 22,403.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,206.00000  | 1,101,000         | 21.80      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.25   | Put        |           | 203.00000    | 226,000           | 21.80      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,171.00000  | 1,067,000         | 21.86      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.30   | Put        |           | 218.00000    | 242,000           | 21.86      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,241.00000  | 1,135,000         | 21.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.20   | Put        |           | 188.00000    | 210,000           | 21.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.20970   | 8.33800      |                   | 25.36      | 0.00         | 0                | 979.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,373.00000  | 1,273,000         | 21.66      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Put        |           | 235.00000    | 263,000           | 21.66      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,339.00000  | 1,240,000         | 21.75      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Put        |           | 251.00000    | 280,000           | 21.75      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,407.00000  | 1,305,000         | 21.56      | 0.00         | 0                | 16,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Put        |           | 219.00000    | 245,000           | 21.56      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Put        |           | 269.00000    | 299,000           | 21.84      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,307.00000  | 1,209,000         | 21.84      | 0.00         | 0                | 37,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Put        |           | 1,371.00000  | 1,449,000         | 28.02      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Call       |           | 609.00000    | 559,000           | 28.02      | 0.00         | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Call       |           | 994.00000    | 918,000           | 24.11      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Put        |           | 556.00000    | 608,000           | 24.11      | 0.00         | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           | 743.00000    | 683,000           | 26.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           | 1,005.00000  | 1,073,000         | 26.55      | 0.00         | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Put        |           | 1,448.00000  | 1,528,000         | 28.30      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Call       |           | 586.00000    | 538,000           | 28.30      | 0.00         | 0                | 2,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.30730   | 8.43570      |                   | 25.66      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Call       |           | 1,233.00000  | 1,154,000         | 23.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Put        |           | 497.00000    | 547,000           | 23.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Call       |           | 1,211.00000  | 1,133,000         | 23.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Put        |           | 525.00000    | 576,000           | 23.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Call       |           | 1,256.00000  | 1,176,000         | 23.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Put        |           | 470.00000    | 519,000           | 23.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Put        |           | 674.00000    | 727,000           | 24.65      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Call       |           | 1,110.00000  | 1,034,000         | 24.65      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Put        |           | 1,413.00000  | 1,489,000         | 27.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Call       |           | 749.00000    | 696,000           | 27.72      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.41810   | 8.54640      |                   | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Call       |           | 1,288.00000  | 1,217,000         | 24.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Put        |           | 692.00000    | 749,000           | 24.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Call       |           | 1,270.00000  | 1,200,000         | 24.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Put        |           | 724.00000    | 782,000           | 24.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Call       |           | 1,307.00000  | 1,235,000         | 24.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Put        |           | 661.00000    | 717,000           | 24.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Put        |           | 1,450.00000  | 1,522,000         | 27.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Call       |           | 896.00000    | 840,000           | 27.48      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Call       |           | 1,235.00000  | 1,160,000         | 25.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Put        |           | 789.00000    | 842,000           | 25.14      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.38020   | 9.50540      |                   | 27.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50   | Call       |           | 2,208.00000  | 2,134,000         | 26.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50   | Put        |           | 1,203.00000  | 1,254,000         | 26.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55   | Call       |           | 2,192.00000  | 2,114,000         | 26.36      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         |                         | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value     | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.55   | Put        |           | 1,237.00000   | 1,284,000         | 26.36      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.45   | Call       |           | 2,224.00000   | 2,155,000         | 26.24      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.45   | Put        |           | 1,169.00000   | 1,225,000         | 26.24      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.00   | Put        |           | 879.00000     | 928,000           | 24.81      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.00   | Call       |           | 2,384.00000   | 2,308,000         | 24.81      | 0.00      | 0                | 200.00        |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future |        |            | 10.19550  | 10.32070      |                   | 28.24      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Call       |           | 2,741.00000   | 2,663,000         | 27.25      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Put        |           | 1,620.00000   | 1,668,000         | 27.25      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Call       |           | 2,724.00000   | 2,644,000         | 27.30      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Put        |           | 1,653.00000   | 1,699,000         | 27.30      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Call       |           | 2,759.00000   | 2,680,000         | 27.17      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Put        |           | 1,588.00000   | 1,635,000         | 27.17      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future |                         |        |            | 7.94760   | 8.07440       |                   | 26.34      | 87,423.60 | 11               | 589.00        |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.00                    | Call   |            |           | 110,621.00000 | 97,953,000        | 21.62      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.00                    | Put    |            |           | 3,181.00000   | 3,193,000         | 21.62      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.05                    | Call   |            |           | 106,117.00000 | 93,476,000        | 21.58      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.05                    | Put    |            |           | 3,677.00000   | 3,716,000         | 21.58      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 6.95                    | Call   |            |           | 115,181.00000 | 102,491,000       | 21.67      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 6.95                    | Put    |            |           | 2,741.00000   | 2,731,000         | 21.67      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future |                         |        |            | 8.03900   | 8.16750       |                   | 25.91      | 0.00      | 0                | 12.00         |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.55                    | Call   |            |           | 86,247.00000  | 76,868,000        | 23.32      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.55                    | Put    |            |           | 24,497.00000  | 27,968,000        | 23.32      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.60                    | Call   |            |           | 83,361.00000  | 74,178,000        | 23.53      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.60                    | Put    |            |           | 26,611.00000  | 30,278,000        | 23.53      | 0.00      | 0                | 0.00          |

| Contract Details |            |                         |       | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.50  | Call   |            | 89,230.00000 | 79,656,000   | 23.12             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.50  | Put    |            | 22,480.00000 | 25,756,000   | 23.12             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future |       |        | 12.40830   | 12.41150     |              |                   | 23.33      | 6,812,156.70 | 549              | 15,872.00     |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.65 | Call   |            | 948.00000    | 925,000      | 20.85             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.65 | Put    |            | 187.00000    | 167,000      | 20.85             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.70 | Call   |            | 915.00000    | 891,000      | 20.97             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.70 | Put    |            | 204.00000    | 183,000      | 20.97             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.60 | Call   |            | 983.00000    | 960,000      | 20.74             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.60 | Put    |            | 172.00000    | 152,000      | 20.74             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 12.20 | Call   |            | 636.00000    | 607,000      | 22.62             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 12.20 | Put    |            | 425.00000    | 399,000      | 22.62             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.30 | Call   |            | 1,208.00000  | 1,190,000    | 20.06             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.30 | Put    |            | 97.00000     | 82,000       | 20.06             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.90 | Call   |            | 791.00000    | 765,000      | 21.55             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.90 | Put    |            | 280.00000    | 257,000      | 21.55             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.75 | Call   |            | 882.00000    | 857,000      | 21.08             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 11.75 | Put    |            | 221.00000    | 199,000      | 21.08             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 10.50 | Call   |            | 1,939.00000  | 1,932,000    | 22.63             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 10.50 | Put    |            | 28.00000     | 24,000       | 22.63             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 10.70 | Call   |            | 1,748.00000  | 1,739,000    | 21.73             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/12/2011 | Foreign Exchange Future | 10.70 | Put    |            | 37.00000     | 31,000       | 21.73             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/03/2012 | Foreign Exchange Future |       |        | 12.54220   | 12.54610     |              |                   | 23.28      | 37,626.60    | 3                | 6,997.00      |
| £ / R On         | 19/03/2012 | Foreign Exchange Future | 11.45 | Call   |            | 1,390.00000  | 1,345,000    | 20.61             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 19/03/2012 | Foreign Exchange Future | 11.45 | Put    |            | 294.00000    | 253,000      | 20.61             |            | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Call       |           | 1,358.00000  | 1,312,000         | 20.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Put        |           | 312.00000    | 270,000           | 20.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.40  | Call       |           | 1,423.00000  | 1,379,000         | 20.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.40  | Put        |           | 277.00000    | 237,000           | 20.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.55  | Call       |           | 1,326.00000  | 1,279,000         | 20.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.55  | Put        |           | 330.00000    | 287,000           | 20.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.90  | Call       |           | 1,121.00000  | 1,067,000         | 21.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.90  | Put        |           | 475.00000    | 425,000           | 21.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.00  | Call       |           | 1,713.00000  | 1,683,000         | 20.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.00  | Put        |           | 167.00000    | 141,000           | 20.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.80  | Call       |           | 1,177.00000  | 1,124,000         | 21.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.80  | Put        |           | 431.00000    | 382,000           | 21.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.30  | Call       |           | 933.00000    | 876,000           | 22.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.30  | Put        |           | 687.00000    | 634,000           | 22.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.35  | Call       |           | 1,457.00000  | 1,414,000         | 20.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.35  | Put        |           | 261.00000    | 222,000           | 20.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Call       |           | 1,791.00000  | 1,765,000         | 20.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Put        |           | 145.00000    | 123,000           | 20.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.70  | Call       |           | 1,235.00000  | 1,184,000         | 21.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.70  | Put        |           | 389.00000    | 342,000           | 21.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Call       |           | 1,637.00000  | 1,603,000         | 20.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Put        |           | 191.00000    | 161,000           | 20.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 12.66750  | 12.67050     |                   | 23.94      | 0.00  | 0                | 2,837.00      |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.85  | Call       |           | 1,383.00000  | 1,367,000         | 22.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.85  | Put        |           | 563.00000    | 550,000           | 22.04      | 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 | 11.90  | Call       |           | 1,356.00000  | 1,340,000         | 22.14      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.90  | Put        |           | 586.00000    | 573,000           | 22.14      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Call       |           | 1,409.00000  | 1,394,000         | 21.95      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Put        |           | 539.00000    | 527,000           | 21.95      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 0.10370   | 0.10540      |                   | 26.41      | 0.00         | 0                | 5,292.00      |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.08   | Call       |           | 2,544.00000  | 2,374,000         | 25.40      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.08   | Put        |           | 4.00000      | 4,000             | 25.40      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.09   | Call       |           | 1,581.00000  | 1,414,000         | 23.90      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.09   | Put        |           | 41.00000     | 44,000            | 23.90      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.07   | Call       |           | 3,541.00000  | 3,371,000         | 31.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.07   | Put        |           | 1.00000      | 1,000             | 31.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future |        |            | 0.10510   | 0.10680      |                   | 25.74      | 0.00         | 0                | 26.00         |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.09   | Call       |           | 1,795.00000  | 1,639,000         | 23.36      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.09   | Put        |           | 115.00000    | 129,000           | 23.36      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.10   | Call       |           | 1,108.00000  | 989,000           | 25.74      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.10   | Put        |           | 428.00000    | 479,000           | 25.74      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.08   | Call       |           | 2,698.00000  | 2,529,000         | 22.55      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.08   | Put        |           | 18.00000     | 19,000            | 22.55      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 10.71880  | 10.81540     |                   | 23.84      | 6,688,531.20 | 624              | 27,967.00     |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Call       |           | 1,088.00000  | 1,006,000         | 20.97      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Put        |           | 73.00000     | 87,000            | 20.97      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Call       |           | 1,047.00000  | 967,000           | 21.09      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Put        |           | 82.00000     | 98,000            | 21.09      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.75   | Call       |           | 1,129.00000  | 1,046,000         | 20.85      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.75   | Put        |           | 64.00000     | 77,000            | 20.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.00  | Call       |           | 931.00000    | 855,000           | 21.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.00  | Put        |           | 116.00000    | 136,000           | 21.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.55   | Call       |           | 1,308.00000  | 1,219,000         | 20.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.55   | Put        |           | 43.00000     | 50,000            | 20.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.30   | Call       |           | 1,543.00000  | 1,451,000         | 21.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.30   | Put        |           | 28.00000     | 32,000            | 21.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.40   | Call       |           | 1,448.00000  | 1,357,000         | 21.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.40   | Put        |           | 33.00000     | 38,000            | 21.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.75  | Call       |           | 210.00000    | 189,000           | 27.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.75  | Put        |           | 1,145.00000  | 1,220,000         | 27.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.95   | Call       |           | 969.00000    | 891,000           | 21.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.95   | Put        |           | 104.00000    | 122,000           | 21.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Call       |           | 238.00000    | 213,000           | 27.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Put        |           | 1,023.00000  | 1,094,000         | 27.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.50   | Call       |           | 1,355.00000  | 1,264,000         | 21.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.50   | Put        |           | 40.00000     | 45,000            | 21.15      | 0.00  | 0                | 8,220.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.00  | Call       |           | 396.00000    | 356,000           | 25.00      | 0.00  | 0                | 8,220.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.00  | Put        |           | 581.00000    | 637,000           | 25.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.25  | Call       |           | 756.00000    | 690,000           | 22.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.25  | Put        |           | 191.00000    | 221,000           | 22.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Call       |           | 228.00000    | 205,000           | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Put        |           | 1,063.00000  | 1,136,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.35  | Call       |           | 695.00000    | 633,000           | 22.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.35  | Put        |           | 230.00000    | 264,000           | 22.54      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.05  | Call       |           | 894.00000    | 819,000           | 21.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.05  | Put        |           | 129.00000    | 150,000           | 21.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.60   | Call       |           | 1,262.00000  | 1,173,000         | 20.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.60   | Put        |           | 47.00000     | 54,000            | 20.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.20  | Call       |           | 333.00000    | 299,000           | 25.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.20  | Put        |           | 718.00000    | 780,000           | 25.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.15  | Call       |           | 823.00000    | 752,000           | 21.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.15  | Put        |           | 158.00000    | 183,000           | 21.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.10  | Call       |           | 858.00000    | 785,000           | 21.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.10  | Put        |           | 143.00000    | 166,000           | 21.67      | 0.00  | 0                | 2,740.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.30  | Put        |           | 210.00000    | 242,000           | 22.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.30  | Call       |           | 725.00000    | 661,000           | 22.35      | 0.00  | 0                | 2,740.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Call       |           | 413.00000    | 372,000           | 24.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Put        |           | 548.00000    | 603,000           | 24.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Put        |           | 1,272.00000  | 1,348,000         | 28.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Call       |           | 187.00000    | 167,000           | 28.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future |        |            | 10.84260  | 10.94060     |                   | 22.95      | 0.00  | 0                | 9,761.00      |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.10  | Call       |           | 1,101.00000  | 1,030,000         | 20.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.10  | Put        |           | 260.00000    | 287,000           | 20.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.15  | Call       |           | 1,069.00000  | 999,000           | 21.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.15  | Put        |           | 278.00000    | 306,000           | 21.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.05  | Call       |           | 1,134.00000  | 1,062,000         | 20.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.05  | Put        |           | 243.00000    | 269,000           | 20.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.05   | Call       |           | 1,947.00000  | 1,857,000         | 20.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.05   | Put        |           | 56.00000     | 64,000            | 20.86      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.25  | Call       |           | 1,006.00000  | 939,000           | 21.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.25  | Put        |           | 315.00000    | 346,000           | 21.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.80   | Call       |           | 1,311.00000  | 1,232,000         | 20.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.80   | Put        |           | 170.00000    | 189,000           | 20.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Call       |           | 1,993.00000  | 1,902,000         | 20.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Put        |           | 52.00000     | 59,000            | 20.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.90   | Call       |           | 1,236.00000  | 1,162,000         | 20.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.90   | Put        |           | 195.00000    | 219,000           | 20.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.60  | Call       |           | 819.00000    | 764,000           | 22.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.60  | Put        |           | 478.00000    | 521,000           | 22.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.75  | Call       |           | 753.00000    | 700,000           | 22.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.75  | Put        |           | 562.00000    | 607,000           | 22.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.30  | Call       |           | 976.00000    | 910,000           | 21.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.30  | Put        |           | 335.00000    | 367,000           | 21.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Call       |           | 618.00000    | 572,000           | 23.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Put        |           | 777.00000    | 829,000           | 23.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Call       |           | 495.00000    | 456,000           | 24.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Put        |           | 1,054.00000  | 1,113,000         | 24.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Call       |           | 692.00000    | 642,000           | 23.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Put        |           | 651.00000    | 699,000           | 23.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.75  | Call       |           | 433.00000    | 399,000           | 25.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.75  | Put        |           | 1,242.00000  | 1,306,000         | 25.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.95  | Call       |           | 673.00000    | 624,000           | 23.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.95  | Put        |           | 682.00000    | 731,000           | 23.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.55   | Call       |           | 1,512.00000  | 1,427,000         | 20.52      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.55   | Put        |           | 121.00000    | 134,000           | 20.52      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.30  | Call       |           | 552.00000    | 510,000           | 24.21      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.30  | Put        |           | 911.00000    | 967,000           | 24.21      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 10.95820  | 11.05600     |                   | 22.41      | 0.00         | 0                | 14,119.00     |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Call       |           | 1,113.00000  | 1,053,000         | 20.83      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Put        |           | 457.00000    | 495,000           | 20.83      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Call       |           | 1,086.00000  | 1,029,000         | 20.97      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Put        |           | 480.00000    | 521,000           | 20.97      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Call       |           | 1,140.00000  | 1,079,000         | 20.74      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Put        |           | 434.00000    | 471,000           | 20.74      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 11.07200  | 11.16870     |                   | 22.35      | 0.00         | 0                | 250.00        |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Call       |           | 1,132.00000  | 1,071,000         | 21.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Put        |           | 689.00000    | 725,000           | 21.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Call       |           | 1,105.00000  | 1,046,000         | 21.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Put        |           | 712.00000    | 750,000           | 21.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Call       |           | 1,159.00000  | 1,098,000         | 21.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Put        |           | 666.00000    | 702,000           | 21.00      | 0.00         | 0                | 0.00          |
| AL7T             | On | 03/11/2011 | Index Future            |        |            | 400.83000 | 398.75100    |                   |            | 0.00         | 0                | 16.00         |
| AL7T             | On | 02/02/2012 | Index Future            |        |            | 406.58200 | 404.47300    |                   |            | 0.00         | 0                | 0.00          |
| ALBI             | On | 03/11/2011 | Index Future            |        |            | 367.31000 | 365.47700    |                   |            | 3,673,100.00 | 1                | 1,692.00      |
| ALBI             | On | 02/02/2012 | Index Future            |        |            | 372.58100 | 370.72200    |                   |            | 0.00         | 0                | 0.00          |
| ANY DA           | On | 24/10/2011 | Can-Do Future           |        |            | 7.88440   | 8.01100      |                   | 27.89      | 0.00         | 0                | 0.00          |
| ANY DA           | On | 24/10/2011 | Can-Do Future           | 6.70   | Call       |           | 1,312.00000  | 1,185,000         | 27.77      | 0.00         | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 6.70   | Put        |           | 1.00000      | 1,000             | 27.77      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 6.75   | Call       |           | 1,262.00000  | 1,135,000         | 27.27      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 6.75   | Put        |           | 1.00000      | 1,000             | 27.27      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 6.65   | Call       |           | 1,361.00000  | 1,235,000         | 28.28      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 6.65   | Put        |           | 0.00000      | 1,000             | 28.28      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 7.00   | Put        |           | 2.00000      | 2,000             | 24.76      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 7.00   | Call       |           | 1,013.00000  | 886,000           | 24.76      |  | 0.00  | 0                | 14,286.00     |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 7.40   | Put        |           | 14.00000     | 21,000            | 23.95      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 7.40   | Call       |           | 625.00000    | 505,000           | 23.95      |  | 0.00  | 0                | 6,757.00      |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 8.75   | Put        |           | 787.00000    | 896,000           | 36.93      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 8.75   | Call       |           | 48.00000     | 30,000            | 36.93      |  | 0.00  | 0                | 11,429.00     |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 8.50   | Put        |           | 566.00000    | 665,000           | 34.30      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 8.50   | Call       |           | 77.00000     | 49,000            | 34.30      |  | 0.00  | 0                | 11,765.00     |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 9.00   | Put        |           | 1,019.00000  | 1,134,000         | 39.05      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 24/10/2011 | Can-Do Future           | 9.00   | Call       |           | 30.00000     | 18,000            | 39.05      |  | 0.00  | 0                | 11,111.00     |
| ANY DAOn         | 20/10/2011 | Any day expiry          |        |            | 7.87960   | 8.00640      |                   | 28.55      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 20/10/2011 | Any day expiry          | 7.75   | Call       |           | 328.00000    | 232,000           | 27.02      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 20/10/2011 | Any day expiry          | 7.75   | Put        |           | 72.00000     | 102,000           | 27.02      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 20/10/2011 | Any day expiry          | 7.80   | Call       |           | 295.00000    | 205,000           | 27.53      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 20/10/2011 | Any day expiry          | 7.80   | Put        |           | 89.00000     | 125,000           | 27.53      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 20/10/2011 | Any day expiry          | 7.70   | Call       |           | 363.00000    | 261,000           | 26.51      |  | 0.00  | 0                | 0.00          |
| ANY DAOn         | 20/10/2011 | Any day expiry          | 7.70   | Put        |           | 57.00000     | 81,000            | 26.51      |  | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future |        |            | 7.76680   | 7.75560      |                   | 22.55      |  | 0.00  | 0                | 10,559.00     |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.65   | Call       |           | 1,133.00000  | 1,142,000         | 24.00      |  | 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 | 6.65   | Put        |           | 27.00000     | 25,000            | 24.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.70   | Call       |           | 1,087.00000  | 1,097,000         | 24.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.70   | Put        |           | 31.00000     | 30,000            | 24.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.60   | Call       |           | 1,179.00000  | 1,193,000         | 25.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.60   | Put        |           | 23.00000     | 26,000            | 25.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.50   | Call       |           | 459.00000    | 464,000           | 23.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.50   | Put        |           | 203.00000    | 197,000           | 23.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 590.00000    | 597,000           | 23.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 134.00000    | 130,000           | 23.00      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future |        |            | 7.78250   | 7.77330      |                   | 21.91      | 0.00  | 0                | 22,259.00     |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.25   | Call       |           | 745.00000    | 751,000           | 21.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.25   | Put        |           | 222.00000    | 219,000           | 21.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.30   | Call       |           | 712.00000    | 718,000           | 21.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.30   | Put        |           | 239.00000    | 236,000           | 21.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.20   | Call       |           | 779.00000    | 785,000           | 21.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.20   | Put        |           | 206.00000    | 203,000           | 21.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.40   | Call       |           | 650.00000    | 654,000           | 21.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.40   | Put        |           | 277.00000    | 272,000           | 21.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.95   | Call       |           | 960.00000    | 967,000           | 21.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.95   | Put        |           | 137.00000    | 135,000           | 21.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.75   | Call       |           | 467.00000    | 470,000           | 21.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.75   | Put        |           | 444.00000    | 438,000           | 21.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.45   | Call       |           | 621.00000    | 625,000           | 21.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.45   | Put        |           | 298.00000    | 293,000           | 21.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.00   | Call       |           | 922.00000    | 928,000           | 21.70      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.00   | Put        |           | 149.00000    | 146,000           | 21.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.20   | Call       |           | 1,604.00000  | 1,613,000         | 22.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.20   | Put        |           | 31.00000     | 31,000            | 22.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 7.80460   | 7.79380      |                   | 21.59      | 0.00  | 0                | 6,142.00      |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Call       |           | 628.00000    | 632,000           | 21.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Put        |           | 484.00000    | 477,000           | 21.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Call       |           | 604.00000    | 609,000           | 21.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Put        |           | 510.00000    | 504,000           | 21.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Call       |           | 652.00000    | 657,000           | 21.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Put        |           | 458.00000    | 452,000           | 21.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future |        |            | 8.80290   | 8.76130      |                   | 13.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Call       |           | 1,777.00000  | 1,808,000         | 13.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Put        |           | 316.00000    | 305,000           | 13.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Call       |           | 1,739.00000  | 1,770,000         | 13.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Put        |           | 328.00000    | 317,000           | 13.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Call       |           | 1,815.00000  | 1,847,000         | 13.13      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Put        |           | 304.00000    | 294,000           | 13.13      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future |        |            | 7.69580   | 7.71900      |                   | 19.74      | 0.00  | 0                | 10.00         |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.25   | Call       |           | 562.00000    | 534,000           | 18.76      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.25   | Put        |           | 93.00000     | 88,000            | 18.76      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 525.00000    | 497,000           | 18.78      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 106.00000    | 101,000           | 18.78      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.20   | Call       |           | 600.00000    | 572,000           | 18.75      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.20   | Put        |           | 81.00000     | 76,000            | 18.75      | 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 | 7.65   | Call       |           | 316.00000    | 292,000           | 19.62      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 247.00000    | 246,000           | 19.62      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.80   | Call       |           | 944.00000    | 918,000           | 19.44      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.80   | Put        |           | 25.00000     | 22,000            | 19.44      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.60   | Call       |           | 341.00000    | 317,000           | 19.50      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.60   | Put        |           | 222.00000    | 221,000           | 19.50      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.85   | Call       |           | 898.00000    | 871,000           | 19.18      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.85   | Put        |           | 29.00000     | 25,000            | 19.18      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.40   | Call       |           | 458.00000    | 431,000           | 19.02      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.40   | Put        |           | 139.00000    | 135,000           | 19.02      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.90   | Call       |           | 852.00000    | 825,000           | 18.93      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.90   | Put        |           | 33.00000     | 29,000            | 18.93      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.45   | Call       |           | 427.00000    | 400,000           | 19.14      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.45   | Put        |           | 158.00000    | 154,000           | 19.14      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future |        |            | 7.77360   | 7.79830      |                   | 19.35      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.55   | Call       |           | 526.00000    | 506,000           | 18.74      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.55   | Put        |           | 278.00000    | 282,000           | 18.74      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.60   | Call       |           | 500.00000    | 481,000           | 18.87      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.60   | Put        |           | 302.00000    | 307,000           | 18.87      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.50   | Call       |           | 553.00000    | 532,000           | 18.62      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.50   | Put        |           | 255.00000    | 258,000           | 18.62      | 0.00  | 0                | 0.00          |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.06330   | 0.06790      |                   |            | 0.00  | 0                | 12,659.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.08190   | 0.09180      |                   |            | 0.00  | 0                | 18,519.00     |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.14670   | 0.13500      |                   |            | 0.00  | 0                | 12,423.00     |
| CF CANOn         | 30/03/2012 | Can-Do Future           |        |            | 0.41500   | 0.46470      |                   |            | 0.00  | 0                | 100,000.00    |
| CF CANOn         | 30/03/2012 | Can-Do Future           |        |            | 0.18030   | 0.14970      |                   |            | 0.00  | 0                | 100,000.00    |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.16570   | 0.15340      |                   |            | 0.00  | 0                | 12,346.00     |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |        |            | 8.69770   | 8.78540      |                   | 26.32      | 0.00  | 0                | 50.00         |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.30   | Call       |           | 668.00000    | 599,000           | 24.17      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.30   | Put        |           | 183.00000    | 201,000           | 24.17      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.35   | Call       |           | 637.00000    | 571,000           | 24.44      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.35   | Put        |           | 202.00000    | 223,000           | 24.44      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.25   | Call       |           | 700.00000    | 628,000           | 23.90      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.25   | Put        |           | 165.00000    | 180,000           | 23.90      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.50   | Call       |           | 555.00000    | 494,000           | 25.25      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.50   | Put        |           | 270.00000    | 296,000           | 25.25      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.15   | Call       |           | 768.00000    | 693,000           | 23.58      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.15   | Put        |           | 133.00000    | 145,000           | 23.58      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.90   | Call       |           | 957.00000    | 876,000           | 22.77      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.90   | Put        |           | 72.00000     | 78,000            | 22.77      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.55   | Call       |           | 530.00000    | 471,000           | 25.52      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.55   | Put        |           | 295.00000    | 323,000           | 25.52      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.90   | Call       |           | 383.00000    | 336,000           | 27.36      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.90   | Put        |           | 498.00000    | 538,000           | 27.36      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.40   | Call       |           | 244.00000    | 211,000           | 29.97      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.40   | Put        |           | 859.00000    | 913,000           | 29.97      | 0.00  | 0                | 0.00          |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.15   | Call       |           | 305.00000    | 265,000           | 28.66      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.15   | Put        |           | 670.00000    | 717,000           | 28.66      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.45   | Call       |           | 581.00000    | 518,000           | 24.98      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.45   | Put        |           | 246.00000    | 270,000           | 24.98      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.00   | Call       |           | 878.00000    | 799,000           | 23.09      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.00   | Put        |           | 93.00000     | 101,000           | 23.09      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.75   | Call       |           | 1,087.00000  | 1,003,000         | 22.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.75   | Put        |           | 52.00000     | 55,000            | 22.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.80   | Call       |           | 420.00000    | 370,000           | 26.84      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.80   | Put        |           | 435.00000    | 472,000           | 26.84      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 1,177.00000  | 1,092,000         | 23.24      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 42.00000     | 44,000            | 23.24      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.70   | Call       |           | 461.00000    | 407,000           | 26.32      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.70   | Put        |           | 376.00000    | 409,000           | 26.32      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.95   | Call       |           | 366.00000    | 320,000           | 27.62      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.95   | Put        |           | 531.00000    | 572,000           | 27.62      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.60   | Call       |           | 506.00000    | 448,000           | 25.79      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.60   | Put        |           | 321.00000    | 350,000           | 25.79      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.45   | Call       |           | 233.00000    | 202,000           | 30.23      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.45   | Put        |           | 898.00000    | 954,000           | 30.23      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.20   | Call       |           | 291.00000    | 253,000           | 28.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.20   | Put        |           | 706.00000    | 755,000           | 28.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |        |            | 8.81780   | 8.90820      |                   | 25.19      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.60   | Call       |           | 748.00000    | 681,000           | 24.32      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.60   | Put        |           | 440.00000    | 463,000           | 24.32      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         |  | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.65   | Call       |           | 726.00000    | 660,000           | 24.54      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.65   | Put        |           | 468.00000    | 492,000           | 24.54      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.55   | Call       |           | 771.00000    | 703,000           | 24.11      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.55   | Put        |           | 413.00000    | 435,000           | 24.11      | 0.00  | 0                | 0.00          |
| CRD1 On          | 03/11/2011 | Index Future            |  |        |            | 165.58300 | 165.08500    |                   |            | 0.00  | 0                | 0.00          |
| CRD1 On          | 02/02/2012 | Index Future            |  |        |            | 167.80200 | 167.29500    |                   |            | 0.00  | 0                | 0.00          |
| ES18 On          | 20/04/2018 | Price Contribution      |  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES23 On          | 25/01/2023 | Price Contribution      |  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES26 On          | 02/04/2026 | Price Contribution      |  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES33 On          | 15/09/2033 | Price Contribution      |  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GOVI On          | 03/11/2011 | GOVI                    |  |        |            | 368.50400 | 366.76700    |                   |            | 0.00  | 0                | 163.00        |
| GOVI On          | 03/11/2011 | GOVI                    |  | 357.00 | Call       |           | 97,670.00000 | 115,040,000       |            | 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       |           | 97,570.00000 | 114,940,000       |            | 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       |           | 97,770.00000 | 115,140,000       |            | 0.00  | 0                | 0.00          |
| GOVI On          | 03/11/2011 | GOVI                    |  | 356.99 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI On          | 02/02/2012 | GOVI                    |  |        |            | 373.79200 | 372.03000    |                   |            | 0.00  | 0                | 0.00          |
| GOVI On          | 02/02/2012 | GOVI                    |  | 369.00 | Call       |           | 30,300.00000 | 47,920,000        |            | 0.00  | 0                | 0.00          |
| GOVI On          | 02/02/2012 | GOVI                    |  | 369.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI On          | 02/02/2012 | GOVI                    |  | 369.01 | Call       |           | 30,200.00000 | 47,820,000        |            | 0.00  | 0                | 0.00          |
| GOVI On          | 02/02/2012 | GOVI                    |  | 369.01 | 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 |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GOVI             | On | 02/02/2012 | GOVI                   | 368.99 | Call       |           | 30,400.00000 | 48,020,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/02/2012 | GOVI                   | 368.99 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX             |        |            | 110.00000 | 110.00000    |                   |            | 0.00  | 0                | 0.00          |
| IGOV             | On | 03/11/2011 | Index Future           |        |            | 160.04900 | 160.09100    |                   |            | 0.00  | 0                | 85.00         |
| IGOV             | On | 02/02/2012 | Index Future           |        |            | 162.34600 | 162.38900    |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 02/02/2012 | Index Future           |        |            | 440.88000 | 440.88000    |                   |            | 0.00  | 0                | 88.00         |
| J157             | On | 15/09/2015 | Interest Rate Swap     |        |            | 8.82200   | 8.82200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On | 21/12/2026 | Interest Rate Swap     |        |            | 8.68300   | 8.68300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On | 22/12/2014 | Interest Rate Swap     |        |            | 8.65500   | 8.65500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On | 15/09/2017 | Interest Rate Swap     |        |            | 8.97500   | 8.97500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On | 21/12/2018 | Interest Rate Swap     |        |            | 8.96200   | 8.96200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On | 15/01/2020 | Interest Rate Swap     |        |            | 8.99700   | 8.99700      |                   | 15.00      | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/10/2011 | Jibar Tradeable Future |        |            | 5.59000   | 5.56000      |                   |            | 0.00  | 0                | 1,000.00      |
| JIBAR F          | On | 16/11/2011 | Jibar Tradeable Future |        |            | 5.43000   | 5.48000      |                   |            | 0.00  | 0                | 1,700.00      |
| JIBAR F          | On | 21/12/2011 | Jibar Tradeable Future |        |            | 5.39000   | 5.37000      |                   |            | 0.00  | 0                | 5,541.00      |
| JIBAR F          | On | 18/01/2012 | Jibar Tradeable Future |        |            | 5.35000   | 5.33000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/02/2012 | Jibar Tradeable Future |        |            | 5.28000   | 5.26000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/03/2012 | Jibar Tradeable Future |        |            | 5.26000   | 5.24000      |                   |            | 0.00  | 0                | 1,340.00      |
| JIBAR F          | On | 20/06/2012 | Jibar Tradeable Future |        |            | 5.27000   | 5.25000      |                   |            | 0.00  | 0                | 2,890.00      |

| Contract Details |               |                        |      | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn        | 19/09/2012    | Jibar Tradeable Future |      |        |            | 5.36000   | 5.34000       |                   |            | 0.00  | 0                | 44,760.00     |
| JIBAR FOn        | 19/12/2012    | Jibar Tradeable Future |      |        |            | 5.52000   | 5.51000       |                   |            | 0.00  | 0                | 990.00        |
| JIBAR FOn        | 20/03/2013    | Jibar Tradeable Future |      |        |            | 5.77000   | 5.77000       |                   |            | 0.00  | 0                | 790.00        |
| JIBAR FOn        | 19/06/2013    | Jibar Tradeable Future |      |        |            | 6.06000   | 6.06000       |                   |            | 0.00  | 0                | 1,250.00      |
| JIBAR FOn        | 18/09/2013    | Jibar Tradeable Future |      |        |            | 6.35000   | 6.36000       |                   |            | 0.00  | 0                | 500.00        |
| JN02             | On 03/11/2011 | JNOTE                  |      |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On 03/11/2011 | JNOTE                  | 7.50 | Call   |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On 03/11/2011 | JNOTE                  | 7.50 | Put    |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On 03/11/2011 | JNOTE                  | 7.75 | Call   |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On 03/11/2011 | JNOTE                  | 7.75 | Put    |            |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On 03/11/2011 | JNOTE                  | 7.25 | Call   |            |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On 03/11/2011 | JNOTE                  | 7.25 | Put    |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  |      |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  | 7.50 | Call   |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  | 7.50 | Put    |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  | 7.75 | Call   |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  | 7.75 | Put    |            |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  | 7.25 | Call   |            |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On 03/11/2011 | JNOTE                  | 7.25 | Put    |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On 03/11/2011 | JNOTE                  |      |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On 03/11/2011 | JNOTE                  | 7.50 | Call   |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On 03/11/2011 | JNOTE                  | 7.50 | Put    |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On 03/11/2011 | JNOTE                  | 7.75 | Call   |            |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN10             | On | 03/11/2011 | JNOTE        | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 03/11/2011 | JNOTE        | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 03/11/2011 | JNOTE        | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| OTH1             | On | 03/11/2011 | Index Future |        |            | 360.58200 | 358.24300     |                   |            | 0.00  | 0                | 0.00          |
| OTH1             | On | 02/02/2012 | Index Future |        |            | 365.75700 | 363.38400     |                   |            | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  |        |            | 6.75200   | 6.82400       |                   | 4.00       | 0.00  | 0                | 15,680.00     |
| R157             | On | 03/11/2011 | Bond Future  | 8.25   | Call       |           | 5,259.00000   | 5,533,000         | 4.35       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 8.25   | Put        |           | 0.00000       | 0,000             | 4.35       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 8.30   | Call       |           | 5,438.00000   | 5,712,000         | 4.36       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 8.30   | Put        |           | 0.00000       | 0,000             | 4.36       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 8.20   | Call       |           | 5,080.00000   | 5,353,000         | 4.33       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 8.20   | Put        |           | 0.00000       | 0,000             | 4.33       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 6.55   | Put        |           | 1,225.00000   | 1,014,000         | 4.01       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 6.55   | Call       |           | 180.00000     | 243,000           | 4.01       | 0.00  | 0                | 1,200.00      |
| R157             | On | 03/11/2011 | Bond Future  | 7.00   | Put        |           | 289.00000     | 203,000           | 4.09       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 7.00   | Call       |           | 954.00000     | 1,142,000         | 4.09       | 0.00  | 0                | 400.00        |
| R157             | On | 03/11/2011 | Bond Future  | 7.10   | Call       |           | 1,229.00000   | 1,441,000         | 4.11       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 7.10   | Put        |           | 188.00000     | 127,000           | 4.11       | 0.00  | 0                | 400.00        |
| R157             | On | 03/11/2011 | Bond Future  | 7.55   | Call       |           | 2,730.00000   | 2,996,000         | 4.20       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future  | 7.55   | Put        |           | 16.00000      | 8,000             | 4.20       | 0.00  | 0                | 1,200.00      |
| R157             | On | 02/02/2012 | Bond Future  |        |            | 6.83600   | 6.91400       |                   | 4.25       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future  | 8.50   | Call       |           | 5,517.00000   | 5,780,000         | 4.66       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future  | 8.50   | Put        |           | 66.00000      | 53,000            | 4.66       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future  | 8.55   | Call       |           | 5,676.00000   | 5,940,000         | 4.66       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157             | On | 02/02/2012 | Bond Future        | 8.55   | Put        |           | 58.00000     | 46,000            | 4.66       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future        | 8.45   | Call       |           | 5,358.00000  | 5,620,000         | 4.65       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future        | 8.45   | Put        |           | 74.00000     | 60,000            | 4.65       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future        | 6.55   | Call       |           | 688.00000    | 782,000           | 4.26       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future        | 6.55   | Put        |           | 1,985.00000  | 1,803,000         | 4.26       | 0.00  | 0                | 130.00        |
| R157             | On | 02/02/2012 | Bond Future        | 6.00   | Put        |           | 3,508.00000  | 3,271,000         | 4.18       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future        | 6.00   | Call       |           | 218.00000    | 257,000           | 4.18       | 0.00  | 0                | 130.00        |
| R157             | On | 02/02/2012 | Bond Future        | 7.05   | Call       |           | 1,501.00000  | 1,657,000         | 4.35       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future        | 7.05   | Put        |           | 1,021.00000  | 900,000           | 4.35       | 0.00  | 0                | 130.00        |
| R157             | On | 03/05/2012 | Bond Future        |        |            | 6.90100   | 6.98700      |                   | 4.00       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future        | 8.25   | Call       |           | 4,377.00000  | 4,619,000         | 4.37       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future        | 8.25   | Put        |           | 309.00000    | 267,000           | 4.37       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future        | 8.30   | Call       |           | 4,513.00000  | 4,758,000         | 4.38       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future        | 8.30   | Put        |           | 288.00000    | 249,000           | 4.38       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future        | 8.20   | Call       |           | 4,242.00000  | 4,482,000         | 4.35       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future        | 8.20   | Put        |           | 332.00000    | 288,000           | 4.35       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        |        |            | 6.95300   | 7.04700      |                   | 4.00       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        | 8.00   | Call       |           | 3,665.00000  | 3,876,000         | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        | 8.00   | Put        |           | 805.00000    | 729,000           | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        | 8.05   | Call       |           | 3,776.00000  | 3,989,000         | 4.33       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        | 8.05   | Put        |           | 768.00000    | 694,000           | 4.33       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        | 7.95   | Call       |           | 3,556.00000  | 3,763,000         | 4.31       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future        | 7.95   | Put        |           | 844.00000    | 764,000           | 4.31       | 0.00  | 0                | 0.00          |
| R157             | On | 15/09/2015 | 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 |
|------------------|------------|--------------------|-------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| 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         | 03/11/2011         | Bond Future |        |            | 8.44900   | 8.53500      |                   | 12.00      | 1,577,213.69 | 13               | 30,166.00     |
| R186             | On         | 03/11/2011         | Bond Future | 9.00   | Call       |           | 4,567.00000  | 5,265,000         | 12.44      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 9.00   | Put        |           | 313.00000    | 199,000           | 12.44      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 9.05   | Call       |           | 4,950.00000  | 5,667,000         | 12.47      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 9.05   | Put        |           | 252.00000    | 157,000           | 12.47      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.95   | Call       |           | 4,192.00000  | 4,869,000         | 12.42      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.95   | Put        |           | 385.00000    | 249,000           | 12.42      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.75   | Put        |           | 821.00000    | 575,000           | 12.32      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.75   | Call       |           | 2,816.00000  | 3,383,000         | 12.32      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.10   | Put        |           | 4,518.00000  | 3,833,000         | 12.04      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.10   | Call       |           | 324.00000    | 451,000           | 12.04      | 0.00         | 0                | 1,275.00      |
| R186             | On         | 03/11/2011         | Bond Future | 8.35   | Put        |           | 2,656.00000  | 2,121,000         | 12.14      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.35   | Call       |           | 898.00000    | 1,176,000         | 12.14      | 0.00         | 0                | 425.00        |
| R186             | On         | 03/11/2011         | Bond Future | 8.55   | Call       |           | 1,698.00000  | 2,124,000         | 12.22      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.55   | Put        |           | 1,557.00000  | 1,171,000         | 12.22      | 0.00         | 0                | 425.00        |
| R186             | On         | 03/11/2011         | Bond Future | 9.10   | Call       |           | 5,341.00000  | 6,074,000         | 12.49      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 9.10   | Put        |           | 202.00000    | 123,000           | 12.49      | 0.00         | 0                | 1,275.00      |
| R186             | On         | 03/11/2011         | Bond Future | 7.80   | Put        |           | 7,280.00000  | 6,501,000         | 11.94      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 7.80   | Call       |           | 65.00000     | 98,000            | 11.94      | 0.00         | 0                | 250.00        |
| R186             | On         | 03/11/2011         | Bond Future | 8.00   | Call       |           | 199.00000    | 284,000           | 12.00      | 0.00         | 0                | 0.00          |
| R186             | On         | 03/11/2011         | Bond Future | 8.00   | Put        |           | 5,388.00000  | 4,661,000         | 12.00      | 0.00         | 0                | 250.00        |
| R186             | On         | 03/11/2011         | Bond Future | 8.20   | Call       |           | 503.00000    | 683,000           | 12.08      | 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 | 03/11/2011 | Bond Future | 8.20   | Put        |           | 3,714.00000   | 3,082,000         | 12.08      | 0.00  | 0                | 250.00        |
| R186             | On | 02/02/2012 | Bond Future |        |            | 8.53000   | 8.62000       |                   | 13.00      | 0.00  | 0                | 2,501.00      |
| R186             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 5,519.00000   | 6,074,000         | 13.51      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 2,092.00000   | 1,813,000         | 13.51      | 0.00  | 0                | 100.00        |
| R186             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 5,810.00000   | 6,380,000         | 13.54      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 1,943.00000   | 1,679,000         | 13.54      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 5,235.00000   | 5,775,000         | 13.48      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 2,250.00000   | 1,956,000         | 13.48      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 7.75   | Put        |           | 9,263.00000   | 8,581,000         | 12.91      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 7.75   | Call       |           | 824.00000     | 976,000           | 12.91      | 0.00  | 0                | 6,000.00      |
| R186             | On | 02/02/2012 | Bond Future | 6.75   | Put        |           | 19,325.00000  | 18,507,000        | 12.73      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 6.75   | Call       |           | 60.00000      | 76,000            | 12.73      | 0.00  | 0                | 6,000.00      |
| R186             | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 7,272.00000   | 6,659,000         | 13.00      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 1,346.00000   | 1,567,000         | 13.00      | 0.00  | 0                | 100.00        |
| R186             | On | 02/02/2012 | Bond Future | 13.25  | Put        |           | 0.00000       | 0,000             | 14.14      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 13.25  | Call       |           | 33,276.00000  | 34,110,000        | 14.14      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 98.00  | Call       |           | 105,051.00000 | 105,885,000       | 14.14      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 98.00  | Put        |           | 0.00000       | 0,000             | 14.14      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future |        |            | 8.60600   | 8.69900       |                   | 13.25      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 6,294.00000   | 6,808,000         | 13.63      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 3,617.00000   | 3,285,000         | 13.63      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 6,554.00000   | 7,080,000         | 13.66      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 3,441.00000   | 3,121,000         | 13.66      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 6,039.00000   | 6,541,000         | 13.60      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 3,800.00000   | 3,456,000         | 13.60      | 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 | 02/08/2012 | Bond Future        |        |            | 8.67800   | 8.77400      |                   | 13.25      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 5,538.00000  | 5,983,000         | 13.51      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 5,751.00000  | 5,339,000         | 13.51      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 5,761.00000  | 6,217,000         | 13.54      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 5,530.00000  | 5,129,000         | 13.54      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 5,320.00000  | 5,754,000         | 13.48      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 5,980.00000  | 5,557,000         | 13.48      | 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 | 03/11/2011 | Bond Future        |        |            | 214.42622 | 214.42848    |                   |            | 0.00  | 0                | 0.00          |
| R189             | On | 03/11/2011 | Bond Future        | 212.00 | Call       |           | 2,428.00000  | 2,426,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 03/11/2011 | Bond Future        | 212.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 03/11/2011 | Bond Future        | 212.05 | Call       |           | 2,378.00000  | 2,376,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 03/11/2011 | Bond Future        | 212.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 03/11/2011 | Bond Future        | 211.95 | Call       |           | 2,478.00000  | 2,476,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 03/11/2011 | 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 | 03/11/2011 | Bond Future        |        |            | 241.79361 | 241.78209    |                   |            | 0.00  | 0                | 183.00        |
| R197             | On | 03/11/2011 | Bond Future        | 238.50 | Call       |           | 3,282.00000  | 3,294,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 03/11/2011 | Bond Future        | 238.50 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R197             | On | 03/11/2011 | Bond Future        | 238.55 | Call       |           | 3,232.00000  | 3,244,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 03/11/2011 | Bond Future        | 238.55 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 03/11/2011 | Bond Future        | 238.45 | Call       |           | 3,332.00000  | 3,344,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 03/11/2011 | Bond Future        | 238.45 | 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 | 03/11/2011 | Bond Future        |        |            | 6.36400   | 6.43700      |                   | 2.50       | 0.00  | 0                | 3,084.00      |
| R201             | On | 03/11/2011 | Bond Future        | 8.00   | Call       |           | 4,409.00000  | 4,621,000         | 2.81       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future        | 8.00   | Put        |           | 0.00000      | 0,000             | 2.81       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future        | 8.05   | Call       |           | 4,547.00000  | 4,758,000         | 2.81       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future        | 8.05   | Put        |           | 0.00000      | 0,000             | 2.81       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future        | 7.95   | Call       |           | 4,272.00000  | 4,484,000         | 2.81       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future        | 7.95   | Put        |           | 0.00000      | 0,000             | 2.81       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        |        |            | 6.41800   | 6.49800      |                   | 2.75       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.25   | Call       |           | 4,561.00000  | 4,774,000         | 3.05       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.25   | Put        |           | 3.00000      | 2,000             | 3.05       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.30   | Call       |           | 4,687.00000  | 4,900,000         | 3.05       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.30   | Put        |           | 3.00000      | 2,000             | 3.05       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.20   | Call       |           | 4,436.00000  | 4,648,000         | 3.05       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.20   | Put        |           | 5.00000      | 3,000             | 3.05       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        |        |            | 6.45200   | 6.54000      |                   | 2.75       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        | 7.75   | Call       |           | 3,059.00000  | 3,251,000         | 3.04       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        | 7.75   | Put        |           | 144.00000    | 120,000           | 3.04       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        | 7.80   | Call       |           | 3,164.00000  | 3,357,000         | 3.04       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        | 7.80   | Put        |           | 131.00000    | 108,000           | 3.04       | 0.00  | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R201             | On         | 03/05/2012         | Bond Future        | 7.70   | Call       |           | 2,955.00000   | 3,144,000         | 3.03       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.70   | Put        |           | 158.00000     | 131,000           | 3.03       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        |        |            | 6.46600   | 6.56400       |                   | 2.50       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.50   | Call       |           | 2,384.00000   | 2,558,000         | 2.76       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.50   | Put        |           | 323.00000     | 278,000           | 2.76       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.55   | Call       |           | 2,471.00000   | 2,648,000         | 2.76       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.55   | Put        |           | 301.00000     | 259,000           | 2.76       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.45   | Call       |           | 2,298.00000   | 2,469,000         | 2.75       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.45   | Put        |           | 346.00000     | 298,000           | 2.75       | 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         | 03/11/2011         | Bond Future        |        |            | 176.98082 | 177.25113     |                   |            | 0.00  | 0                | 32,686.00     |
| R202             | On         | 03/11/2011         | Bond Future        | 0.50   | Call       |           | 176,751.00000 | 176,481,000       |            | 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       |           | 176,701.00000 | 176,431,000       |            | 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       |           | 176,801.00000 | 176,531,000       |            | 0.00  | 0                | 0.00          |
| R202             | On         | 03/11/2011         | Bond Future        | 0.45   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        |        |            | 176.85727 | 177.13160     |                   |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        | 177.00 | Call       |           | 132.00000     | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        | 177.00 | Put        |           | 0.00000       | 143,000           |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        | 177.05 | Call       |           | 82.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        | 177.05 | Put        |           | 0.00000       | 193,000           |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        | 176.95 | Call       |           | 182.00000     | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202             | On | 02/02/2012 | Bond Future        | 176.95 | Put        |           | 0.00000      | 93,000            |            | 0.00  | 0                | 0.00          |
| R202             | On | 07/12/2033 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future        |        |            | 7.60800   | 7.69000      |                   | 6.50       | 0.00  | 0                | 2,109.00      |
| R203             | On | 03/11/2011 | Bond Future        | 8.50   | Call       |           | 3,755.00000  | 4,133,000         | 6.84       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future        | 8.50   | Put        |           | 20.00000     | 10,000            | 6.84       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future        | 8.55   | Call       |           | 3,975.00000  | 4,355,000         | 6.85       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future        | 8.55   | Put        |           | 15.00000     | 7,000             | 6.85       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future        | 8.45   | Call       |           | 3,536.00000  | 3,911,000         | 6.82       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future        | 8.45   | Put        |           | 26.00000     | 14,000            | 6.82       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        |        |            | 7.71100   | 7.79800      |                   | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.75   | Call       |           | 4,594.00000  | 4,924,000         | 7.44       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.75   | Put        |           | 395.00000    | 330,000           | 7.44       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.80   | Call       |           | 4,775.00000  | 5,110,000         | 7.46       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.80   | Put        |           | 361.00000    | 302,000           | 7.46       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.70   | Call       |           | 4,416.00000  | 4,741,000         | 7.42       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.70   | Put        |           | 432.00000    | 362,000           | 7.42       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        |        |            | 7.80300   | 7.89500      |                   | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 4,532.00000  | 4,831,000         | 7.44       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.75   | Put        |           | 903.00000    | 802,000           | 7.44       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 4,688.00000  | 4,992,000         | 7.46       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 852.00000    | 756,000           | 7.46       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 4,378.00000  | 4,673,000         | 7.43       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 957.00000    | 852,000           | 7.43       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        |        |            | 7.88900   | 7.98700      |                   | 7.00       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 3,914.00000  | 4,173,000         | 7.31       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 1,809.00000  | 1,660,000         | 7.31       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 4,044.00000  | 4,307,000         | 7.33       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 1,737.00000  | 1,592,000         | 7.33       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 3,787.00000  | 4,041,000         | 7.29       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 1,885.00000  | 1,731,000         | 7.29       | 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 | 03/11/2011 | Bond Future        |        |            | 7.85700   | 7.96000      |                   | 7.50       | 0.00  | 0                | 3,163.00      |
| R204             | On | 03/11/2011 | Bond Future        | 8.75   | Call       |           | 4,155.00000  | 4,694,000         | 7.92       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future        | 8.75   | Put        |           | 27.00000     | 12,000            | 7.92       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future        | 8.80   | Call       |           | 4,402.00000  | 4,945,000         | 7.93       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future        | 8.80   | Put        |           | 20.00000     | 9,000             | 7.93       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future        | 8.70   | Call       |           | 3,909.00000  | 4,444,000         | 7.90       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future        | 8.70   | Put        |           | 36.00000     | 17,000            | 7.90       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        |        |            | 7.95400   | 8.06200      |                   | 8.00       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 5,134.00000  | 5,611,000         | 8.55       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 413.00000    | 327,000           | 8.55       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 5,341.00000  | 5,824,000         | 8.57       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 376.00000    | 297,000           | 8.57       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 4,929.00000  | 5,400,000         | 8.53       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 452.00000    | 361,000           | 8.53       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        |        |            | 8.04500   | 8.15800      |                   | 8.00       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 4,269.00000  | 4,663,000         | 8.37       | 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 | 03/05/2012 | Bond Future        | 8.75   | Put        |           | 1,355.00000  | 1,180,000         | 8.37       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 4,442.00000  | 4,844,000         | 8.41       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 1,286.00000  | 1,120,000         | 8.41       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 4,105.00000  | 4,491,000         | 8.35       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 1,433.00000  | 1,250,000         | 8.35       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        |        |            | 8.13100   | 8.25000      |                   | 8.25       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 3,708.00000  | 4,046,000         | 8.55       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 2,506.00000  | 2,266,000         | 8.55       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 3,847.00000  | 4,192,000         | 8.57       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 2,407.00000  | 2,173,000         | 8.57       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 3,572.00000  | 3,902,000         | 8.52       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 2,609.00000  | 2,360,000         | 8.52       | 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 | 03/11/2011 | Bond Future        |        |            | 6.05700   | 6.12400      |                   | 2.25       | 0.00  | 0                | 12,577.00     |
| R206             | On | 03/11/2011 | Bond Future        | 7.75   | Call       |           | 3,272.00000  | 3,409,000         | 2.45       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future        | 7.75   | Put        |           | 1.00000      | 0,000             | 2.45       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future        | 7.80   | Call       |           | 3,370.00000  | 3,508,000         | 2.45       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future        | 7.80   | Put        |           | 0.00000      | 0,000             | 2.45       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future        | 7.70   | Call       |           | 3,173.00000  | 3,311,000         | 2.45       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future        | 7.70   | Put        |           | 0.00000      | 0,000             | 2.45       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        |        |            | 6.08800   | 6.16500      |                   | 2.25       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206             | On | 02/02/2012 | Bond Future        | 8.00   | Call       |           | 3,290.00000  | 3,430,000         | 2.44       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.00   | Put        |           | 5.00000      | 4,000             | 2.44       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.05   | Call       |           | 3,377.00000  | 3,517,000         | 2.44       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.05   | Put        |           | 4.00000      | 3,000             | 2.44       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 7.95   | Call       |           | 3,203.00000  | 3,343,000         | 2.44       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 7.95   | Put        |           | 5.00000      | 4,000             | 2.44       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        |        |            | 6.09100   | 6.18100      |                   | 2.25       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.50   | Call       |           | 2,217.00000  | 2,343,000         | 2.43       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.50   | Put        |           | 132.00000    | 113,000           | 2.43       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.55   | Call       |           | 2,285.00000  | 2,411,000         | 2.43       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.55   | Put        |           | 122.00000    | 103,000           | 2.43       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.45   | Call       |           | 2,151.00000  | 2,274,000         | 2.43       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.45   | Put        |           | 144.00000    | 122,000           | 2.43       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        |        |            | 6.05100   | 6.15600      |                   | 2.00       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Call       |           | 1,753.00000  | 1,866,000         | 2.17       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Put        |           | 265.00000    | 234,000           | 2.17       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Call       |           | 1,805.00000  | 1,919,000         | 2.17       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Put        |           | 250.00000    | 220,000           | 2.17       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Call       |           | 1,701.00000  | 1,812,000         | 2.17       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Put        |           | 281.00000    | 247,000           | 2.17       | 0.00  | 0                | 0.00          |
| R206             | On | 15/01/2014 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future        |        |            | 8.10700   | 8.18900      |                   | 8.75       | 0.00  | 0                | 8,999.00      |
| R207             | On | 03/11/2011 | Bond Future        | 8.75   | Call       |           | 3,227.00000  | 3,651,000         | 9.10       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future        | 8.75   | Put        |           | 109.00000    | 67,000            | 9.10       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 3,475.00000  | 3,907,000         | 9.12       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 86.00000     | 51,000            | 9.12       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 2,983.00000  | 3,398,000         | 9.08       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 138.00000    | 86,000            | 9.08       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 7.90   | Put        |           | 1,999.00000  | 1,647,000         | 8.80       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 7.90   | Call       |           | 341.00000    | 456,000           | 8.80       | 0.00  | 0                | 2,000.00      |
| R207             | On | 03/11/2011 | Bond Future | 8.15   | Call       |           | 843.00000    | 1,063,000         | 8.88       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.15   | Put        |           | 1,065.00000  | 818,000           | 8.88       | 0.00  | 0                | 2,000.00      |
| R207             | On | 03/11/2011 | Bond Future | 8.35   | Call       |           | 1,474.00000  | 1,781,000         | 8.95       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.35   | Put        |           | 566.00000    | 406,000           | 8.95       | 0.00  | 0                | 2,000.00      |
| R207             | On | 03/11/2011 | Bond Future | 7.30   | Put        |           | 5,231.00000  | 4,771,000         | 8.64       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 7.30   | Call       |           | 12.00000     | 18,000            | 8.64       | 0.00  | 0                | 900.00        |
| R207             | On | 03/11/2011 | Bond Future | 7.75   | Put        |           | 2,707.00000  | 2,309,000         | 8.75       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 7.75   | Call       |           | 174.00000    | 242,000           | 8.75       | 0.00  | 0                | 300.00        |
| R207             | On | 03/11/2011 | Bond Future | 7.95   | Put        |           | 1,786.00000  | 1,453,000         | 8.81       | 0.00  | 0                | 300.00        |
| R207             | On | 03/11/2011 | Bond Future | 7.95   | Call       |           | 417.00000    | 551,000           | 8.81       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.40   | Call       |           | 1,662.00000  | 1,988,000         | 8.97       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.40   | Put        |           | 474.00000    | 333,000           | 8.97       | 0.00  | 0                | 900.00        |
| R207             | On | 02/02/2012 | Bond Future |        |            | 8.20300   | 8.28800      |                   | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 4,553.00000  | 4,917,000         | 10.01      | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 726.00000    | 620,000           | 10.01      | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 4,756.00000  | 5,127,000         | 10.03      | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 668.00000    | 569,000           | 10.03      | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 4,353.00000  | 4,710,000         | 9.99       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 789.00000    | 675,000           | 9.99       | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 03/05/2012 | Bond Future        |        |            | 8.29500   | 8.38400      |                   | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 3,922.00000  | 4,219,000         | 9.92       | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.75   | Put        |           | 1,985.00000  | 1,804,000         | 9.92       | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 4,085.00000  | 4,388,000         | 9.94       | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 1,888.00000  | 1,712,000         | 9.94       | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 3,757.00000  | 4,047,000         | 9.88       | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 2,082.00000  | 1,893,000         | 9.88       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        |        |            | 8.38300   | 8.47600      |                   | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 4,068.00000  | 4,352,000         | 9.83       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 2,655.00000  | 2,453,000         | 9.83       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 4,217.00000  | 4,507,000         | 9.85       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 2,549.00000  | 2,353,000         | 9.85       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 3,921.00000  | 4,199,000         | 9.81       | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 2,764.00000  | 2,556,000         | 9.81       | 0.00  | 0                | 0.00          |
| R207             | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R207/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R207/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future        |        |            | 8.14500   | 8.22600      |                   | 9.75       | 0.00  | 0                | 7,097.00      |
| R208             | On | 03/11/2011 | Bond Future        | 8.75   | Call       |           | 3,244.00000  | 3,684,000         | 10.30      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future        | 8.75   | Put        |           | 139.00000    | 87,000            | 10.30      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future        | 8.80   | Call       |           | 3,504.00000  | 3,953,000         | 10.33      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future        | 8.80   | Put        |           | 110.00000    | 67,000            | 10.33      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future        | 8.70   | Call       |           | 2,989.00000  | 3,417,000         | 10.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 175.00000    | 110,000           | 10.27      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 7.95   | Put        |           | 2,067.00000  | 1,699,000         | 9.85       | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 7.95   | Call       |           | 375.00000    | 500,000           | 9.85       | 0.00  | 0                | 1,995.00      |
| R208             | On | 03/11/2011 | Bond Future | 8.20   | Put        |           | 1,087.00000  | 832,000           | 9.98       | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.20   | Call       |           | 929.00000    | 1,167,000         | 9.98       | 0.00  | 0                | 665.00        |
| R208             | On | 03/11/2011 | Bond Future | 8.40   | Call       |           | 1,619.00000  | 1,948,000         | 10.09      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.40   | Put        |           | 573.00000    | 409,000           | 10.09      | 0.00  | 0                | 665.00        |
| R208             | On | 03/11/2011 | Bond Future | 8.90   | Call       |           | 4,036.00000  | 4,500,000         | 10.40      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.90   | Put        |           | 68.00000     | 39,000            | 10.40      | 0.00  | 0                | 1,995.00      |
| R208             | On | 02/02/2012 | Bond Future |        |            | 8.23200   | 8.31700      |                   | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 4,757.00000  | 5,142,000         | 11.04      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 831.00000    | 711,000           | 11.04      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 4,972.00000  | 5,364,000         | 11.07      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 767.00000    | 654,000           | 11.07      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 4,545.00000  | 4,922,000         | 11.00      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 899.00000    | 771,000           | 11.00      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future |        |            | 8.31400   | 8.40200      |                   | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 4,957.00000  | 5,308,000         | 11.07      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 1,588.00000  | 1,429,000         | 11.07      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 5,148.00000  | 5,506,000         | 11.11      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 1,504.00000  | 1,352,000         | 11.11      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 4,768.00000  | 5,113,000         | 11.03      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 1,674.00000  | 1,509,000         | 11.03      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future |        |            | 8.39100   | 8.48300      |                   | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 4,341.00000  | 4,646,000         | 10.75      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 2,852.00000  | 2,637,000         | 10.75      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 4,504.00000  | 4,815,000         | 10.78      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 2,740.00000  | 2,531,000         | 10.78      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 4,180.00000  | 4,478,000         | 10.71      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 2,968.00000  | 2,745,000         | 10.71      | 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 | 03/11/2011 | Bond Future        |        |            | 8.84000   | 8.93200      |                   | 16.50      | 0.00  | 0                | 1,374.00      |
| R209             | On | 03/11/2011 | Bond Future        | 8.75   | Call       |           | 790.00000    | 1,044,000         | 16.79      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future        | 8.75   | Put        |           | 2,220.00000  | 1,757,000         | 16.79      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future        | 8.80   | Call       |           | 932.00000    | 1,217,000         | 16.81      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future        | 8.80   | Put        |           | 1,965.00000  | 1,532,000         | 16.81      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future        | 8.70   | Call       |           | 663.00000    | 887,000           | 16.76      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future        | 8.70   | Put        |           | 2,494.00000  | 2,001,000         | 16.76      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        |        |            | 8.91100   | 9.00500      |                   | 17.25      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 2,996.00000  | 3,372,000         | 17.59      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 3,034.00000  | 2,687,000         | 17.59      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 3,188.00000  | 3,579,000         | 17.63      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 2,846.00000  | 2,514,000         | 17.63      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 2,811.00000  | 3,172,000         | 17.56      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 3,233.00000  | 2,871,000         | 17.56      | 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 | 03/05/2012 | Bond Future        |        |            | 8.97800   | 9.07400      |                   | 17.50      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.00   | Call       |           | 3,694.00000  | 4,063,000         | 17.85      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.00   | Put        |           | 4,255.00000  | 3,895,000         | 17.85      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.05   | Call       |           | 3,877.00000  | 4,257,000         | 17.89      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.05   | Put        |           | 4,058.00000  | 3,709,000         | 17.89      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 8.95   | Call       |           | 3,517.00000  | 3,875,000         | 17.82      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 8.95   | Put        |           | 4,461.00000  | 4,090,000         | 17.82      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        |        |            | 9.04100   | 9.14000      |                   | 17.50      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.25   | Call       |           | 5,257.00000  | 5,673,000         | 18.08      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.25   | Put        |           | 4,446.00000  | 4,119,000         | 18.08      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.30   | Call       |           | 5,450.00000  | 5,875,000         | 18.12      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.30   | Put        |           | 4,275.00000  | 3,957,000         | 18.12      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.20   | Call       |           | 5,067.00000  | 5,474,000         | 18.04      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.20   | Put        |           | 4,623.00000  | 4,287,000         | 18.04      | 0.00  | 0                | 0.00          |
| R209             | On | 31/03/2036 | Price Contribution |        |            | 6.25000   | 6.25000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R           | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R209/R           | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R209/R:          | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R209/R:          | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R210             | On | 03/11/2011 | Bond Future        |        |            | 132.03665 | 132.02983    |                   |            | 0.00  | 0                | 750.00        |
| R210             | On | 03/11/2011 | Bond Future        | 131.00 | Call       |           | 1,030.00000  | 1,037,000         |            | 0.00  | 0                | 0.00          |
| R210             | On | 03/11/2011 | Bond Future        | 131.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|--------------|------------------|---------------|
| R210             | On | 03/11/2011 | Bond Future        | 131.05 | Call       |           | 980.00000     | 987,000           |            | 0.00         | 0                | 0.00          |
| R210             | On | 03/11/2011 | Bond Future        | 131.05 | Put        |           | 0.00000       | 0,000             |            | 0.00         | 0                | 0.00          |
| R210             | On | 03/11/2011 | Bond Future        | 130.95 | Call       |           | 1,080.00000   | 1,087,000         |            | 0.00         | 0                | 0.00          |
| R210             | On | 03/11/2011 | Bond Future        | 130.95 | Put        |           | 0.00000       | 0,000             |            | 0.00         | 0                | 0.00          |
| R210             | On | 31/03/2028 | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00         | 0                | 0.00          |
| R211             | On | 03/11/2011 | Bond Future        |        |            | 113.14404 | 113.14189     |                   |            | 0.00         | 0                | 529.00        |
| R211             | On | 03/11/2011 | Bond Future        | 1.25   | Call       |           | 111,892.00000 | 111,894,000       |            | 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       |           | 111,842.00000 | 111,844,000       |            | 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       |           | 111,942.00000 | 111,944,000       |            | 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 | 02/02/2012 | Bond Future        |        |            | 113.42993 | 113.42791     |                   |            | 0.00         | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.50 | Call       |           | 2,928.00000   | 2,930,000         |            | 0.00         | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.50 | Put        |           | 0.00000       | 0,000             |            | 0.00         | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.55 | Call       |           | 2,878.00000   | 2,880,000         |            | 0.00         | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.55 | Put        |           | 0.00000       | 0,000             |            | 0.00         | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.45 | Call       |           | 2,978.00000   | 2,980,000         |            | 0.00         | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.45 | Put        |           | 0.00000       | 0,000             |            | 0.00         | 0                | 0.00          |
| R211             | On | 31/01/2017 | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00         | 0                | 0.00          |
| R212             | On | 03/11/2011 | Bond Future        |        |            | 109.58729 | 109.72857     |                   |            | 1,095,872.90 | 10               | 2,677.00      |
| R212             | On | 03/11/2011 | Bond Future        | 2.50   | Call       |           | 107,229.00000 | 107,087,000       |            | 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       |           | 107,179.00000 | 107,037,000       |            | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R212             | On | 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       |           | 107,279.00000 | 107,137,000       |            | 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 | 02/02/2012 | Bond Future        |        |            | 109.69161 | 109.83503     |                   |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.50 | Call       |           | 1,335.00000   | 1,192,000         |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.50 | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.55 | Call       |           | 1,285.00000   | 1,142,000         |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.55 | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.45 | Call       |           | 1,385.00000   | 1,242,000         |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.45 | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 31/01/2022 | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future        |        |            | 8.89400   | 8.98500       |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future        | 8.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future        | 8.75   | Put        |           | 1,872.00000   | 1,155,000         |            | 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        |           | 1,469.00000   | 751,000           |            | 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        |           | 2,279.00000   | 1,561,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        |        |            | 8.97700   | 9.07100       |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 0.00000       | 179,000           |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 550.00000     | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 0.00000       | 567,000           |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 162.00000     | 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          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213             | On | 02/02/2012 | Bond Future             | 8.95   | Put        |              | 941.00000    | 211,000           |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future             |        |            | 9.05000      | 9.14700      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future             | 9.25   | Call       |              | 777.00000    | 1,519,000         |            | 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       |              | 1,150.00000  | 1,892,000         |            | 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       |              | 401.00000    | 1,143,000         |            | 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 | 02/08/2012 | Bond Future             |        |            | 9.11900      | 9.22000      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.25   | Call       |              | 224.00000    | 986,000           |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.25   | Put        |              | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.30   | Call       |              | 596.00000    | 1,358,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.30   | Put        |              | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.20   | Call       |              | 0.00000      | 612,000           |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.20   | Put        |              | 150.00000    | 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          |
| RAIN             | On | 19/12/2011 | Foreign Exchange Future |        |            | 15,870.79000 | 16,060.81000 |                   |            | 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          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 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 | 03/11/2011 | Index Future            |        |            | 364.02400 | 362.36400    |                   |            | 0.00  | 0                | 0.00          |
| TRT1             | On | 02/02/2012 | Index Future            |        |            | 368.90200 | 367.21500    |                   |            | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future |        |            | 1.24680   | 1.26670      |                   | 26.89      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.10   | Call       |           | 1,743.00000  | 1,550,000         | 24.63      | 0.00  | 0                | 0.00          |



| Contract Details               |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest       |
|--------------------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------------|
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.10   | Put        |           | 76.00000     | 82,000            | 24.63      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.15   | Call       |           | 1,326.00000  | 1,144,000         | 24.52      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.15   | Put        |           | 159.00000    | 176,000           | 24.52      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.05   | Call       |           | 2,198.00000  | 2,001,000         | 24.74      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.05   | Put        |           | 31.00000     | 33,000            | 24.74      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future |        |            | 1.26290   | 1.28310      |                   | 25.77      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.20   | Call       |           | 1,319.00000  | 1,164,000         | 24.67      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.20   | Put        |           | 488.00000    | 535,000           | 24.67      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.25   | Call       |           | 1,056.00000  | 931,000           | 25.77      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.25   | Put        |           | 725.00000    | 802,000           | 25.77      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.15   | Call       |           | 1,635.00000  | 1,463,000         | 23.93      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.15   | Put        |           | 304.00000    | 334,000           | 23.93      | 0.00                  | 0                | 0.00                |
| <b>Total for Derivatives :</b> |            |                         |        |            |           |              |                   |            | <b>262,053,112.09</b> | <b>34,429</b>    | <b>1,299,488.00</b> |

### i-Bonds

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

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| AA02             | On | 28/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AA03             | On | 11/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AA384L           | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AA385L           | On | 21/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AA386L           | On | 22/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB05             | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB06             | On | 27/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 5,700,000.00  |
| AB07             | On | 07/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 6,800,000.00  |
| AB08             | On | 03/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB09             | On | 03/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB300L           | On | 17/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB304L           | On | 17/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB307L           | On | 17/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB308L           | On | 15/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| AB309L           | On | 03/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| ABCL1            | On | 22/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| ABCP1            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABCP12           | On | 20/09/2014 |        |            | 100.00000 | 100.00000    |                   | 4,500,000,000,000.00 |       | 45,000,000       | 15,000,000.00 |
| ABCP13           | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00   |       | 4,000,000        | 3,300,000.00  |
| ABFN04           | On | 25/02/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABFN05           | On | 17/03/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABFN06           | On | 17/03/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABFN07           | On | 17/03/2018 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABFN08           | On | 17/03/2020 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABFN09           | On | 17/03/2026 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL10A           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 3,000,000.00  |
| ABL10B           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 12,000,000.00 |
| ABL11A           | On | 29/09/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL11B           | On | 29/09/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL12B           | On | 08/03/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL13            | On | 11/10/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL6             | On | 18/06/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| ABL7             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 12,400,000.00 |
| ABL8A            | On | 19/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 13,600,000.00 |
| ABL8B            | On | 19/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABL9             | On | 19/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLC03           | On | 06/11/2011 | Spot Bond |        |            | 5.97500   | 5.97500      |                   |            | 0.00           | 0                | 0.00          |
| ABLC04           | On | 15/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLI01           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLI02           | On | 08/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000.00 | 2,000,000        | 1,000,000.00  |
| ABLI03           | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLI04           | On | 11/10/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00           | 0                | 0.00          |
| ABLS1            | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLS2A           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLS2E           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| ABLS3            | On | 31/03/2018 | Spot Bond |        |            | 9.58000   | 9.58000      |                   |            | 0.00           | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABN05            | On | 18/04/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN06            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN07            | On | 13/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN09            | On | 27/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN10            | On | 04/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN13            | On | 04/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN14            | On | 10/10/2033 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN34            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN35            | On | 04/03/2013 | Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00  | 0                | 0.00          |
| ABN36            | On | 06/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABN39            | On | 21/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN40            | On | 29/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS10            | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 10,400,000.00 |
| ABS5             | On | 01/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 8,000,000.00  |
| ABS6             | On | 01/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS7             | On | 11/09/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS9             | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 4.00000   | 4.00000      |                   |            | 0.00  | 0                | 0.00          |
| ABS12            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,149,000.00  |
| 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          |
| 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          |
| ACL017           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL019           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL021On         | 31/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL022On         | 31/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL023On         | 31/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| 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         | 16/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL039On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL041On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

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



| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL080On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL081On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL082On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL083On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL084On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL085On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL086On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL087On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL088On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL089On         | 20/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL090On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL091On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL096On         | 20/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL097On         | 20/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL098On         | 20/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL099On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL100On         | 20/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL101On         | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL102On         | 12/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL103On         | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL104On         | 20/12/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL105On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL106On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL107On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL112On         | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL113On         | 30/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL114On         | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL115On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL116On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL117On         | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL118On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL119On         | 10/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL120On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL121On         | 01/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL122On         | 20/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL123On         | 27/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL124On         | 09/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL125On         | 20/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL126On         | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL127On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL128           | On | 20/09/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL129           | On | 20/09/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL130           | On | 18/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL131           | On | 18/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL132           | On | 27/01/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL133           | On | 26/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL134           | On | 20/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL135           | On | 20/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL136           | On | 20/09/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL137           | On | 02/09/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL138           | On | 20/09/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL139           | On | 30/07/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL140           | On | 20/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL141           | On | 30/07/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ADB015           | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ADB025           | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| ADB035           | On | 09/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| AIR01            | On | 15/03/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 310,000,000,000.00 |       | 3,100,000        | 4,050,000.00  |
| 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    |                   |                    | 0.00  | 0                | 14,500,000.00 |
| AIR03U           | On | 26/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| AIR04U           | On | 26/10/2029 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| AIRL01           | On | 30/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| AIRL02           | On | 18/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| AS1110           | On | 12/10/2011 | 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 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA1            | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA1            | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA1            | On | 30/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA1            | On | 30/09/2016 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| BAYB0            | On | 31/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYB0            | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYC1            | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD1            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD2            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD3            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD4            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD5            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD6            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP1             | On | 30/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP2             | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| BCP50L           | On | 21/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 400,000,000,000.00 | 4,000,000        | 23,000,000.00 |
| BCP51L           | On | 18/11/2011 |        |            | 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                | 0.00          |
| BD310E           | On | 03/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| BD310C           | On | 18/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| BD311A           | On | 08/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| BD311E           | On | 04/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| 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          |
| BG22A            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| BG22A            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22A            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22B            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22C            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22D            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22Y            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BID01            | On | 06/08/2014 |        |            | 100.00000 | 100.00000    |                   | 3,200,000,000,000.00 |       | 32,000,000       | 20,300,000.00 |
| BID02            | On | 14/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BID03            | On | 14/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BIDC13           | On | 19/10/2011 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BIDC14           | On | 27/10/2011 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 2,000,000.00  |
| BLG1A            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BLG1B            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BLG1C            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BLG1D            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1E            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1F            | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3A1           | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3A2           | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3A3           | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3B            | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3C            | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3D            | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3E            | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG3F            | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BMWF0            | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BMWF0            | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BSR04            | On | 20/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BSR05            | On | 01/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BSR06            | On | 23/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BUS01            | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL03            | On | 18/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL04            | On | 18/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL05            | On | 02/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL06            | On | 02/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL08            | On | 02/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL09            | On | 29/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL10            | On | 06/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL11            | On | 06/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL12            | On | 06/09/2018 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| CCT01            | On | 23/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CCT02            | On | 12/06/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CCT03            | On | 15/03/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 38,000,000.00 |
| CGR6             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR7             | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR8             | On | 22/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN100           | On | 20/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN101           | On | 20/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN103           | On | 20/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN104           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN108           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN110           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN111           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN112           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN113           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN114           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN115           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN116           | On | 31/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN117           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN118           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN119           | On | 20/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN120           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN121On         | 15/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN123On         | 23/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN124On         | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN125On         | 16/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN126On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN127On         | 01/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN128On         | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN129On         | 16/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN130On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN132On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN133On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN134On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN135On         | 22/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN136On         | 22/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN138On         | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN140On         | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN141On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| CLN161On 18/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN162           | On | 20/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN163           | On | 20/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN164           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN165           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN166           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN167           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN168           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN169           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN170           | On | 20/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN171           | On | 21/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN172           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN173           | On | 25/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN174           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN175           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN176           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN177           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN178           | On | 15/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN179           | On | 20/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN180           | On | 26/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN181           | On | 26/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN182           | On | 02/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN183           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN184           | On | 01/07/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN185           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN186           | On | 06/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN187           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN188           | On | 20/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN189           | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN190           | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN191           | On | 23/08/2016 |        |            | 2.76000   | 2.76000      |                   |            | 0.00  | 0                | 0.00          |
| CLN192           | On | 24/08/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN193           | On | 29/08/2021 |        |            | 2.76000   | 2.76000      |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN194           | On | 31/08/2016 |        |            | 8.25000   | 8.25000      |                   |            | 0.00  | 0                | 0.00          |
| CLN195           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN196           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN197           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN198           | On | 13/09/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN199           | On | 13/09/2016 |        |            | 2.40000   | 2.40000      |                   |            | 0.00  | 0                | 0.00          |
| CLN200           | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN201           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN202           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN203           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN46            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN47            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN48            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN49            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN50            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN51            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN52            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN70            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| CLN77            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN83            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN85            | On | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| CLN93            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN94            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN95            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| CLN96            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN97            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN99            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF01           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF02           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF03           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF04           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF05           | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| 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    |                   |            | 70,000,000,000.00  | 700,000          | 3,500,000.00  |
| 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    |                   |            | 360,000,000,000.00 | 3,600,000        | 600,000.00    |
| COJ07            | On | 23/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ10            | On | 18/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ11            | On | 29/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| DENG1            | On | 28/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| DENG2            | On | 05/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| DENG2            | On | 12/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| DRD02            | On | 01/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| DV13             | On | 25/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| DV21             | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 19,000,000.00  |
| DV22             | On | 07/02/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 75,000,000.00  |
| DV23             | On | 27/02/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 185,016,100,000.00 | 1,850,161        | 125,934,161.00 |
| 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                | 12,000,000.00  |
| EDC01            | On | 04/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EGL01            | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EGL02            | On | 30/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EL15             | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EMM01            | On | 28/07/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 212,200,000,000.00 | 2,122,000        | 667,500.00     |
| 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EPF001           | On | 19/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ127            | On | 13/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ141            | On | 09/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ142            | On | 09/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ149            | On | 13/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ153            | On | 13/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ155            | On | 08/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ156            | On | 07/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ157            | On | 08/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ158            | On | 16/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ159            | On | 30/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On | 18/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS02            | On | 01/07/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS04            | On | 22/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3A            | On | 17/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3A            | 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  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|----------------|
| ERS3A            | On | 17/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| ERS3B            | On | 17/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| ERS3B            | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| 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    |                   | 5,061,799,000,000.00 |       | 50,617,990       | 139,696,000.00 |
| ES18             | On | 20/04/2018 | Spot Bond |        |            | 9.25000   | 9.25000      |                   | 34,354,648,000.00    |       | 3,714,016        | 283,887,000.00 |
| ES23             | On | 25/01/2023 | Spot Bond |        |            | 10.00000  | 10.00000     |                   | 54,012,870,000.00    |       | 5,401,287        | 381,423,000.00 |
| ES26             | On | 02/04/2026 | Spot Bond |        |            | 7.85000   | 7.85000      |                   | 439,023,417,500.00   |       | 55,926,550       | 186,231,000.00 |
| ES33             | On | 15/09/2033 | Spot Bond |        |            | 7.50000   | 7.50000      |                   | 1,027,270,837,500.00 |       | 136,969,445      | 273,251,000.00 |
| 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           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FR2B3            | On | 15/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FR2C3            | On | 15/08/2013 |        |            | 8.37500   | 8.37500      |                   |            | 0.00  | 0                | 3,000,000.00  |
| FR2D3            | On | 15/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB03            | On | 15/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,000,000.00  |
| FRB05            | On | 21/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB06            | On | 05/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB07            | On | 06/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB08            | On | 10/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB09            | On | 10/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBC2            | On | 21/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBC2            | On | 21/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI01           | On | 30/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI04           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI07           | On | 07/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI22           | On | 31/01/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI23           | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBI28           | On | 31/03/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI33           | On | 07/12/2033 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBN04           | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBN06           | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBN07           | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01           | On | 30/11/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ02           | On | 28/10/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03           | On | 10/12/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC01            | On | 08/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC04            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC08            | On | 29/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC11            | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC17            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC29            | On | 22/07/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| FRC59            | On | 14/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC61            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC62            | On | 12/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC63            | On | 12/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC64            | On | 12/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC65            | On | 12/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC66            | On | 31/01/2022 | Spot Bond |        |            | 5.87500   | 5.87500      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC67            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC73            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC75            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC76            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC77            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC78            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2A            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2A            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2B            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2B            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRE2C            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2D            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2E            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2F            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2G            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRI15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| FRS43            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS48            | On | 14/10/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| FRS49            | On | 27/10/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS50            | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS51            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS52            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS53            | On | 27/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS54            | On | 09/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS55            | On | 09/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS56            | On | 19/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS57            | On | 23/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS58            | On | 21/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRS59            | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,200,000,000,000.00 | 12,000,000       | 12,000,000.00 |
| FRX14            | On | 01/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 4,000,000.00  |
| FRX15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 1,600,000.00  |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRX45            | On | 14/04/2045 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FTG1             | On | 05/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,000,000.00  |
| 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          |
| GPT09            | On | 29/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT10            | On | 01/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT11            | On | 29/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT2A            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT2B            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT2C            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GR1A2            | On | 18/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA28            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA28            | On | 18/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA28            | On | 16/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA28            | On | 15/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA29            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| GRA29            | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRB84            | On | 26/10/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD15            | On | 11/10/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD16            | On | 18/10/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD16            | On | 07/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD16            | On | 16/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD16            | On | 12/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD16            | On | 18/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRDB1            | On | 10/01/2018 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRDC1            | On | 10/01/2018 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRN1A            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRN1B            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRN1C            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRN1D            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRT01            | On | 08/12/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRT02            | On | 13/05/2016 |        |            | 100.00000 | 100.00000    |                   | 220,000,000,000.00 |       | 2,200,000        | 2,990,000.00  |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GRT03 On         | 15/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRT04 On         | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GSIZ16 On        | 23/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1B On         | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1C On         | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1C On         | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1C On         | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1C On         | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1D On         | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1D On         | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| HMS1D            | On | 19/07/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HMS1D            | On | 19/07/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HMS1E            | On | 19/07/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HMS1E            | On | 19/07/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HMS1E            | On | 19/07/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HMS1F            | On | 19/07/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HMS1G            | On | 19/07/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HWAY2            | On | 31/07/2020 |        |            | 100.00000 | 100.00000    |                   | 328,808,400,000.00 |       | 3,288,084        | 29,644,000.00 |
| HWAY2            | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 99,505,000.00 |
| HWAY2            | On | 07/12/2024 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| HWAY3            | On | 31/07/2034 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 36,700,000.00 |
| HWAY3            | On | 31/07/2035 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IBC01            | On | 16/03/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IBL01            | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IBL03            | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IBL05            | On | 12/08/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| 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    |                   |            | 2,400,000,000,000.00 | 24,000,000       | 20,900,000.00 |
| IBL12            | On | 12/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL13            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL14            | On | 28/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL15            | On | 28/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL18            | On | 10/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL19            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL20            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL21            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL22            | On | 15/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL23            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL24            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IBL25            | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBL26            | On | 18/08/2014 | Spot Bond |        |            | 1.75000   | 1.75000      |                   |            | 0.00  | 0                | 0.00          |
| IBL28            | On | 18/08/2016 | Spot Bond |        |            | 8.27000   | 8.27000      |                   |            | 0.00  | 0                | 0.00          |
| IC02             | On | 09/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IDCP01           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IDCP02           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1A5           | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1B            | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1C            | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1D            | On | 09/12/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2A2           | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2A3           | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2B            | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2C            | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2D            | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IN04             | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|--------------------|------------------|---------------|
| IN07             | On | 16/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IN09             | On | 01/02/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND132           | On | 10/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND141           | On | 11/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND142           | On | 18/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND143           | On | 25/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND144           | On | 01/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND145           | On | 08/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND146           | On | 15/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND147           | On | 22/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND148           | On | 29/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND149           | On | 06/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND150           | On | 13/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND151           | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| IND202           | On | 10/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 600,000,000,000.00 | 600,000,000,000.00 | 6,000,000        | 6,000,000.00  |
| IND203           | On | 17/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| IND204           | On | 24/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND205           | On | 31/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND206           | On | 07/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND207           | On | 14/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND208           | On | 21/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND209           | On | 28/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND210           | On | 06/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND211           | On | 13/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND212           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND213           | On | 27/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND214           | On | 03/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 1,900,000,000,000.00 | 19,000,000       | 19,000,000.00 |
| IND215           | On | 10/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND216           | On | 17/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND217           | On | 24/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND218           | On | 02/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| IND219           | On | 08/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND220           | On | 15/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND221           | On | 22/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND222           | On | 29/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND223           | On | 05/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING100           | On | 19/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING101           | On | 21/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING114           | On | 31/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING115           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING116           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING123           | On | 10/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING125           | On | 16/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING126           | On | 25/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING127           | On | 07/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING128           | On | 26/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING129           | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING29            | On | 31/10/2011 |        |            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| INJ02            | On | 30/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IP253U           | On | 31/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IP254U           | On | 30/11/2011 | 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IPL4             | On | 29/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 10,400,000.00 |
| IPL5             | On | 28/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IPL6             | On | 28/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 29,400,000.00 |
| 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          |
| IVA131           | On | 04/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA133           | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA134           | On | 25/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| IVA135           | On | 01/09/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 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          |
| IVA144           | On | 03/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA145           | On | 10/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA146           | On | 17/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA147           | On | 24/11/2011 |        |            | 97.59722  | 97.59722     |                   |                    | 0.00  | 0                | 0.00          |
| IVA148           | On | 01/12/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA149           | On | 08/12/2011 |        |            | 100.00000 | 100.00000    |                   | 900,000,000,000.00 |       | 9,000,000        | 3,000,000.00  |
| IVA201           | On | 05/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA202           | On | 12/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 16,000,000.00 |
| IVA203           | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA203           | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA204           | On | 26/01/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA205           | On | 02/02/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IVA206           | On | 09/02/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |                      | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------|------------------|---------------|
| IVA207           | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA208           | On | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA209           | On | 01/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA210           | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA211           | On | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA212           | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA213           | On | 29/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA214           | On | 05/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 2,900,000,000,000.00 | 29,000,000 | 29,000,000.00    | 29,000,000.00 |
| IVA215           | On | 12/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA216           | On | 19/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA217           | On | 26/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA218           | On | 03/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA219           | On | 10/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA220           | On | 17/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA221           | On | 24/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |
| IVA222           | On | 31/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA223           | On | 07/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC001           | On | 05/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC002           | On | 12/02/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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                | 4,700,000.00  |
| MAQ00            | On | 09/11/2011 | 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    |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|------------------|
| MAQ00            | On | 09/01/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF01            | On | 16/04/2012 |        |            | 7.09500   | 7.09500      |                   |                       | 0.00  | 0                | 0.00             |
| MBF01            | On | 15/04/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF01            | On | 15/04/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF02            | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF02            | On | 07/10/2011 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF02            | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF02            | On | 26/05/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBF02            | On | 05/10/2012 |        |            | 100.00000 | 100.00000    |                   | 81,780,500,000,000.00 |       | 817,805,000      | 1,500,000,000.00 |
| MBF02            | On | 07/10/2014 |        |            | 100.00000 | 100.00000    |                   | 65,700,000,000,000.00 |       | 657,000,000      | 1,020,000,000.00 |
| MBP01            | On | 30/01/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBP01            | On | 29/01/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBP01            | On | 29/01/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBP10            | On | 20/10/2011 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBP14            | On | 10/02/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| MBP16            | On | 13/10/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| MBP17            | On | 23/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP18            | On | 28/01/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP19            | On | 18/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP20            | On | 17/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP21            | On | 11/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP22            | On | 09/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MCB1M            | On | 30/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/01/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/07/2026 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSB            | On | 05/10/2016 |        |            | 8.59000   | 8.59000      |                   |            | 0.00  | 0                | 0.00          |
| MEFSB            | On | 05/01/2019 |        |            | 9.34000   | 9.34000      |                   |            | 0.00  | 0                | 0.00          |
| MEFSB            | On | 05/01/2022 |        |            | 10.01000  | 10.01000     |                   |            | 0.00  | 0                | 0.00          |
| MET01            | On | 15/12/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 74,800,000.00 |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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    |                   |            | 0.00  | 0                | 3,500,000.00  |
| MTN03            | On | 13/07/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MTN04            | On | 13/07/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,500,000.00  |
| MTN05            | On | 28/10/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MTNC0            | On | 10/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A111           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A202           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A205           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A208           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A211           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A302           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A305           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| N4A308           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4A311           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4A402           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4A405           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4A408           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4A411           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4A502           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4B508           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4C508           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 7,000,000.00  |
| N4D68L           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| N4E68L           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NBK10E           | On | 21/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NBK1B            | On | 09/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NBK2A            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 172,200,000,000.00 | 1,722,000        | 5,100,000.00  |
| NBK2B            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NBK3A            | On | 09/09/2019 |        |            | 100.00000 | 100.00000    |                   |            | 900,000,000,000.00 | 9,000,000        | 11,000,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NBK4             | On | 28/10/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK5B            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK6A            | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,000,000.00  |
| NBK6B            | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK7B            | On | 19/04/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK8A            | On | 24/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK8B            | On | 24/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK9A            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 10,700,000.00 |
| NBK9B            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK11            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN1            | On | 24/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN1            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 28/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 17/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 22/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



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

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| NCLN6            | On | 29/01/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NCLN6            | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NCLN6            | On | 30/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NCLN6            | On | 27/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NCLN7            | On | 30/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED10            | On | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED11            | On | 17/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED12            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED12            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED6             | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED7             | On | 08/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| NED8             | On | 08/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 4,200,000.00  |
| 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    |                   |            | 991,600,000,000.00 | 9,916,000        | 4,958,000.00  |
| NET31            | On | 30/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00 | 2,000,000        | 1,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NET40            | On | 17/11/2011 | 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          |
| 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          |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| NQF1A            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1B            | On | 22/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1B            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1C            | On | 22/11/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1C            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1D            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1D            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NQF1D            | On | 22/05/2016 |        |            | 8.21500   | 8.21500      |                   |                    | 0.00  | 0                | 0.00          |
| NRA01            | On | 31/10/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 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    |                   |                    | 0.00  | 0                | 5,000,000.00  |
| NRA01            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NRA02            | On | 31/10/2022 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 11,000,000.00 |
| NRA02            | On | 31/05/2023 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 78,000,000.00 |
| NRA02            | On | 30/11/2028 |        |            | 100.00000 | 100.00000    |                   | 108,720,000,000.00 |       | 1,087,200        | 7,200,800.00  |
| NTC07            | On | 01/03/2012 |        |            | 8.07500   | 8.07500      |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility     | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------|----------------|------------------|---------------|
| NTC08            | On | 13/07/2012 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| NTC09            | On | 18/04/2013 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| NTC10            | On | 18/04/2014 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| NTC11            | On | 18/04/2014 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| NTC12            | On | 25/08/2016 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OCT1A            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OCT1A            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OCT1B            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OCT1C            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OCT1D            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OCT1E            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 0.00          |
| OML01            | On | 27/10/2015 |        |            | 100.00000 | 100.00000    |                   | 256,000,000.00 | 256,000,000.00 | 2,560,000        | 28,380,000.00 |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| PC2B4            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PC2C4            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PC2D4            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PCF03            | On | 06/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP03            | On | 16/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP04            | On | 16/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A1            | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A2            | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| PR2A3EOn         | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 800,000,000,000.00 | 8,000,000        | 4,000,000.00  |
| PR2A4FOn         | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2A9FOn         | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2A9EOn         | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2B1EOn         | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2B1FOn         | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2B2EOn         | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2B4FOn         | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2B5EOn         | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2C1EOn         | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2C1FOn         | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2C4FOn         | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2D1EOn         | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2D1FOn         | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PR2D4FOn         | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| PRM1AOn          | 15/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility             | Value          | Contracts Traded  | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------------|----------------|-------------------|---------------|
| 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          |
| R155             | On | 31/08/2013 |        |            |           | 0.00000      |                   |                        | 0.00           | 0                 | 22,000,000.00 |
| R157             | On | 15/09/2015 |        |            | 6.73000   | 6.80000      |                   | 135,064,653,931,970.00 | 20,069,042,189 | 11,723,731,315.00 |               |
| R158P            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R159P            | On | 15/09/2016 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R179             | On | 01/08/2013 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R186             | On | 21/12/2026 |        |            | 8.42500   | 8.51000      |                   | 45,730,029,714,350.00  | 5,427,896,702  | 9,602,626,000.00  |               |
| R187P            | On | 21/12/2026 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R188P            | On | 21/12/2027 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R189             | On | 31/03/2013 |        |            | 0.32000   | 0.32000      |                   | 64,364,544,640.00      | 201,139,202    | 1,296,753,102.00  |               |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| R197             | On | 07/12/2023 | Spot Bond |        |            | 2.47000   | 2.47000      |                   |            | 40,584,426,740.00     | 16,430,942       | 198,702,982.00   |
| R201             | On | 21/12/2014 | Spot Bond |        |            | 6.35000   | 6.42000      |                   |            | 1,266,714,275,050.00  | 199,482,563      | 2,057,538,563.00 |
| R202             | On | 07/12/2033 | Spot Bond |        |            | 2.60000   | 2.59000      |                   |            | 2,469,180,389,000.00  | 949,684,765      | 1,294,113,394.00 |
| R203             | On | 15/09/2017 | Spot Bond |        |            | 7.58000   | 7.66000      |                   |            | 85,995,181,272,760.00 | 11,345,010,722   | 7,340,281,945.00 |
| R204             | On | 21/12/2018 | Spot Bond |        |            | 7.83000   | 7.93000      |                   |            | 10,602,971,652,060.00 | 1,354,147,082    | 5,525,348,282.00 |
| R205             | On | 31/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 1,555,000,000.00 |
| R206             | On | 15/01/2014 | Spot Bond |        |            | 6.05000   | 6.11500      |                   |            | 23,323,462,968,300.00 | 3,855,117,846    | 5,073,469,846.00 |
| R207             | On | 15/01/2020 | Spot Bond |        |            | 8.08000   | 8.16000      |                   |            | 13,335,422,801,120.00 | 1,650,423,614    | 7,476,936,868.00 |
| R208             | On | 31/03/2021 | Spot Bond |        |            | 8.12000   | 8.20000      |                   |            | 11,999,924,335,280.00 | 1,477,823,194    | 7,168,241,194.00 |
| R209             | On | 31/03/2036 | Spot Bond |        |            | 8.82000   | 8.91000      |                   |            | 28,980,259,910,280.00 | 3,285,743,754    | 9,602,783,216.00 |
| R210             | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 2.60000      |                   |            | 9,156,625,400.00      | 3,521,779        | 730,400,000.00   |
| R211             | On | 31/01/2017 | Spot Bond |        |            | 1.40000   | 1.40000      |                   |            | 1,562,271,200.00      | 1,115,908        | 1,496,105,908.00 |
| R212             | On | 31/01/2022 | Spot Bond |        |            | 2.48000   | 2.46500      |                   |            | 1,492,970,730,960.00  | 602,004,327      | 539,704,327.00   |
| R213             | On | 28/02/2031 | Spot Bond |        |            | 8.87000   | 8.96000      |                   |            | 14,900,738,669,780.00 | 1,679,902,894    | 1,008,240,894.00 |
| R214             | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 16,629,832,082,500.00 | 2,558,435,705    | 3,615,710,000.00 |
| R221C            | On | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R222C            | On | 15/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R223C            | On | 15/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R224C            | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R225C            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R226C            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R227C            | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R228C            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R229C            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R230C            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R327C            | On | 21/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On | 21/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On | 21/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On | 21/06/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On | 21/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On | 21/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R335C            | On | 21/06/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R336C            | On | 21/12/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R337C            | On | 21/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R338C            | On | 21/12/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R343C            | On | 21/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On | 21/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On | 21/06/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On | 21/12/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R347C            | On | 21/06/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R348C            | On | 21/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R349C            | On | 21/06/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R350C            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R351C            | On | 21/06/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R352C            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSB0            | On | 16/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSB0            | On | 15/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSB0            | On | 15/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 10,000,000.00 |
| RCSC0            | On | 09/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| RCSC0            | On | 06/09/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RDFC0            | On | 07/12/2011 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RES04            | On | 14/11/2011 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RESB0            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RMBI06           | On | 24/07/2038 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RP001            | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RP002            | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RPG01            | On | 28/02/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RPI01            | On | 22/07/2016 |        |            | 5.25000   | 5.25000      |                   |                      | 0.00  | 0                | 0.00          |
| RPP01L           | On | 31/08/2018 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RPP02L           | On | 12/09/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RPP03L           | On | 10/10/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RPP04L           | On | 07/10/2016 |        |            | 100.00000 | 100.00000    |                   | 1,500,000,000,000.00 |       | 15,000,000       | 5,000,000.00  |
| RW02             | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RW21             | On | 21/04/2021 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| SA058L           | On | 28/10/2011 |        |            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SA059L           | On | 28/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBC2             | On | 28/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBK10            | On | 19/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBK12            | On | 24/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 10,500,000.00 |
| 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    |                   |            | 120,000,000,000.00 | 1,200,000        | 39,820,780.00 |
| SBK7             | On | 24/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 18,000,000.00 |
| SBK8             | On | 10/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 3,100,000.00  |
| SBK9             | On | 10/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 4,000,000.00  |
| SBK11            | On | 09/04/2014 | Spot Bond |        |            | 5.75000   | 5.75000      |                   |            | 0.00               | 0                | 0.00          |
| SBN18            | On | 14/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN20            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN27            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN29            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN31            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN32            | On | 19/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBN33            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN48            | On | 22/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On | 02/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN50            | On | 23/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN51            | On | 03/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBR003           | On | 05/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS13            | On | 22/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS14            | On | 07/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS15            | On | 26/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS16            | On | 22/09/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS17            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|--------------------|------------------|---------------|
| SBS18            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SBS19            | On | 23/06/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SBS3             | On | 25/05/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SBS4             | On | 16/11/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| 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    |                   | 140,000,000,000.00 | 140,000,000,000.00 | 1,400,000        | 3,200,000.00  |
| SBS110           | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 2,825,000.00  |
| SBS111           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SBS112           | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 200,000,000,000.00 | 200,000,000,000.00 | 2,000,000        | 1,000,000.00  |
| SCM10            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SHI02            | On | 01/10/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SLI1             | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SLI2             | On | 15/08/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 5,600,000.00  |
| SMF1             | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00               | 0                | 0.00          |
| SMF2             | On | 14/10/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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  |
| SPDA1            | On | 21/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SPDA2            | On | 21/08/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SSA01            | On | 28/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN82            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN83            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN831           | On | 19/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN833           | On | 25/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN84            | On | 19/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN841           | On | 17/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN842           | On | 19/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN843           | On | 17/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN844           | On | 19/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN845           | On | 20/10/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN846           | On | 21/10/2011 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN844           | On | 11/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN845           | On | 31/10/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN850           | On | 16/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN851           | On | 11/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN852           | On | 15/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN853           | On | 16/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN854           | On | 16/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN855           | On | 17/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN856           | On | 18/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN857           | On | 21/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN859           | On | 23/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN860           | On | 25/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN861           | On | 22/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN862           | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN863           | On | 19/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN864           | On | 21/10/2011 |        |            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| SYN865           | On | 22/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| SYN866           | On | 04/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| SZ18             | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| SZ25             | On | 30/09/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| T018             | On | 15/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS06            | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000.00 | 2,000,000        | 1,000,000.00  |
| TFS68L           | On | 14/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS73            | On | 11/02/2013 | Spot Bond |        |            | 6.27500   | 6.27500      |                   |            | 0.00           | 0                | 0.00          |
| TFS77            | On | 12/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS78            | On | 18/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS80            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS83            | On | 28/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS84            | On | 28/07/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00           | 0                | 0.00          |
| TFS85            | On | 08/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS86            | On | 30/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| TFS87            | On | 12/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TH7A2            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TH7A2            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE6A2           | On | 21/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE6A2           | On | 21/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE6A3           | On | 21/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE6B            | On | 21/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE6C            | On | 21/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7A1           | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7A3           | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7B            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7C            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A1           | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A2           | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A3           | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8B1           | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8C1           | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8D1           | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A1           | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|------------------|
| THE9A2           | On | 18/01/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9A3           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9A4           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9A5           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9A6           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9A7           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9B1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9B2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9C1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9C2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9D1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| THE9D2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| TL12             | On | 29/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| TL15             | On | 29/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 4,000,000.00     |
| TL20             | On | 22/02/2020 | Spot Bond |        |            | 6.00000   | 6.00000      |                   |            | 0.00                 | 0                | 0.00             |
| TN17             | On | 14/11/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 1,006,000,000.00 |
| TN20             | On | 17/09/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 3,315,988,000,000.00 | 33,159,880       | 394,071,000.00   |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| TN23             | On | 06/11/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 118,000,000.00 |
| TN25             | On | 19/08/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 147,000,000.00 |
| TN27             | On | 14/11/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 21,000,000.00  |
| TR30             | On | 31/12/2099 | Spot Bond |        |            | 10.00000  | 10.00000     |                   |            | 0.00               | 0                | 0.00           |
| TR31             | On | 31/12/2099 | Spot Bond |        |            | 9.75000   | 9.75000      |                   |            | 0.00               | 0                | 0.00           |
| TR32             | On | 31/12/2099 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| TSP116           | On | 09/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| TSP117           | On | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| TSP118           | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| TSP121           | On | 02/09/2012 | 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           |
| TSP124           | On | 26/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| TSP125           | On | 23/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| UG21             | On | 02/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 216,080,000,000.00 | 2,160,800        | 35,880,300.00  |
| UTR02            | On | 21/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 21,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| 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           |
| UTR043           | On | 06/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| UTR40            | On | 10/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VIP1A2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 40,012,600,000.00  | 400,126          | 200,063.00     |
| VIP1A3           | On | 07/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VIP1A4           | On | 07/05/2012 | Spot Bond |        |            | 7.57500   | 7.57500      |                   |            | 0.00               | 0                | 0.00           |
| VIP1A5           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VIP1B2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VIP1B3           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VIP1C2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VIP1C3           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VOD00            | On | 28/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| VOYT0            | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| WS04             | On | 30/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 696,248,800,000.00 | 6,962,488        | 115,384,488.00 |
| WS05             | On | 01/08/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 242,000,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| WSP1             | On | 28/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| WSP2             | On | 28/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 1,014,000,000,000.00 |       | 10,140,000       | 38,070,000.00 |
| WSP3             | On | 28/05/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| WSP4             | On | 28/05/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| WSP5             | On | 28/05/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 33,000,000.00 |
| 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          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ZA003            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA004            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA005            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On | 31/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On | 19/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded      | Open Interest            |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|--------------------------|
| ZA020 On 21/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA022 On 18/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA023 On 20/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA024 On 20/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA025 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA026 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA027 On 20/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA028 On 19/08/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| <b>Total for j-Bonds :</b>    |        |            |           |              |                   |            | <b>577,160,845,274,390.00</b> | <b>56,715,926,215</b> | <b>84,459,905,928.00</b> |
| <b>Grand Total:</b>           |        |            |           |              |                   |            | <b>577,161,107,327,502.00</b> | <b>56,715,960,644</b> | <b>84,461,205,416.00</b> |