

# Daily MTM Report

Daily summary for: 24/11/2011

| 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 |        |            | 8.51470   | 8.53010      |                   | 23.74      | 106,237,911.90 | 12,477           | 234,067.00    |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35   | Call       |           | 1,182.00000  | 1,167,000         | 25.16      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35   | Put        |           | 2.00000      | 2,000             | 25.16      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40   | Call       |           | 1,133.00000  | 1,117,000         | 24.60      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40   | Put        |           | 3.00000      | 2,000             | 24.60      | 0.00           | 0                | 1,000.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30   | Call       |           | 1,232.00000  | 1,217,000         | 25.72      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30   | Put        |           | 2.00000      | 2,000             | 25.72      | 0.00           | 0                | 3,780.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75   | Put        |           | 1.00000      | 0,000             | 31.50      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75   | Call       |           | 1,781.00000  | 1,765,000         | 31.50      | 0.00           | 0                | 500.00        |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00   | Put        |           | 29.00000     | 30,000            | 21.27      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00   | Call       |           | 559.00000    | 545,000           | 21.27      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00   | Put        |           | 1.00000      | 1,000             | 29.10      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00   | Call       |           | 1,531.00000  | 1,516,000         | 29.10      | 0.00           | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25   | Put        |           | 2.00000      | 1,000             | 26.29      | 0.00           | 0                | 800.00        |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25   | Call       |           | 1,282.00000  | 1,266,000         | 26.29      | 0.00           | 0                | 5,560.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.15   | Call       |           | 2,380.00000  | 2,365,000         | 33.27      | 0.00           | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.15   | Put        |           | 0.00000      | 0,000             | 33.27      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.50   | Put        |           | 3.00000      | 3,000             | 23.47      | 0.00  | 0                | 12,000.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.50   | Call       |           | 1,033.00000  | 1,018,000         | 23.47      | 0.00  | 0                | 11,280.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.45   | Call       |           | 2,080.00000  | 2,065,000         | 32.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.45   | Put        |           | 0.00000      | 0,000             | 32.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.40   | Call       |           | 2,130.00000  | 2,115,000         | 32.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.40   | Put        |           | 0.00000      | 0,000             | 32.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.25   | Call       |           | 2,280.00000  | 2,265,000         | 32.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.25   | Put        |           | 0.00000      | 0,000             | 32.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.05   | Call       |           | 517.00000    | 502,000           | 21.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.05   | Put        |           | 37.00000     | 37,000            | 21.20      | 0.00  | 0                | 10,750.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.95   | Call       |           | 2,580.00000  | 2,565,000         | 33.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.95   | Put        |           | 0.00000      | 0,000             | 33.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.45   | Call       |           | 1,083.00000  | 1,068,000         | 24.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.45   | Put        |           | 3.00000      | 3,000             | 24.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.70   | Call       |           | 1,830.00000  | 1,815,000         | 31.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.70   | Put        |           | 0.00000      | 0,000             | 31.65      | 0.00  | 0                | 16,340.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.80   | Call       |           | 1,731.00000  | 1,715,000         | 31.35      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.80   | Put        |           | 1.00000      | 0,000             | 31.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.90   | Call       |           | 648.00000    | 634,000           | 21.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.90   | Put        |           | 18.00000     | 19,000            | 21.42      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.70   | Call       |           | 836.00000    | 822,000           | 21.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.70   | Put        |           | 6.00000      | 7,000             | 21.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.85   | Call       |           | 1,681.00000  | 1,665,000         | 30.79      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.85   | Put        |           | 1.00000      | 0,000             | 30.79      | 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       |           | 2,230.00000  | 2,215,000         | 32.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.30   | Put        |           | 0.00000      | 0,000             | 32.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.35   | Call       |           | 2,180.00000  | 2,165,000         | 32.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.35   | Put        |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.00   | Call       |           | 2,530.00000  | 2,515,000         | 33.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.00   | Put        |           | 0.00000      | 0,000             | 33.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.80   | Call       |           | 740.00000    | 727,000           | 21.56      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.80   | Put        |           | 10.00000     | 12,000            | 21.56      | 0.00  | 0                | 5,688.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.60   | Call       |           | 934.00000    | 919,000           | 22.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.60   | Put        |           | 4.00000      | 4,000             | 22.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.60   | Call       |           | 1,930.00000  | 1,915,000         | 31.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.60   | Put        |           | 0.00000      | 0,000             | 31.94      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.85   | Call       |           | 2,680.00000  | 2,665,000         | 33.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.85   | Put        |           | 0.00000      | 0,000             | 33.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.85   | Call       |           | 694.00000    | 680,000           | 21.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.85   | Put        |           | 14.00000     | 15,000            | 21.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.20   | Put        |           | 2.00000      | 1,000             | 26.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.20   | Call       |           | 1,332.00000  | 1,316,000         | 26.85      | 0.00  | 0                | 12,300.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.55   | Call       |           | 1,980.00000  | 1,965,000         | 32.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.55   | Put        |           | 0.00000      | 0,000             | 32.09      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.35   | Call       |           | 307.00000    | 293,000           | 22.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.35   | Put        |           | 127.00000    | 128,000           | 22.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.20   | Call       |           | 402.00000    | 387,000           | 21.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.20   | Put        |           | 72.00000     | 72,000            | 21.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.10   | Call       |           | 2,430.00000  | 2,415,000         | 33.41      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.10   | Put        |           | 0.00000      | 0,000             | 33.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.15   | Call       |           | 1,381.00000  | 1,366,000         | 27.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.15   | Put        |           | 1.00000      | 1,000             | 27.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.90   | Call       |           | 1,631.00000  | 1,615,000         | 30.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.90   | Put        |           | 1.00000      | 0,000             | 30.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.10   | Call       |           | 1,431.00000  | 1,416,000         | 27.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.10   | Put        |           | 1.00000      | 1,000             | 27.97      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.65   | Call       |           | 1,880.00000  | 1,865,000         | 31.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.65   | Put        |           | 0.00000      | 0,000             | 31.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.20   | Call       |           | 2,330.00000  | 2,315,000         | 33.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.20   | Put        |           | 0.00000      | 0,000             | 33.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.30   | Call       |           | 337.00000    | 323,000           | 22.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.30   | Put        |           | 107.00000    | 108,000           | 22.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.50   | Call       |           | 2,030.00000  | 2,015,000         | 32.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.50   | Put        |           | 0.00000      | 0,000             | 32.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.95   | Call       |           | 1,581.00000  | 1,566,000         | 29.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.95   | Put        |           | 1.00000      | 1,000             | 29.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 885.00000    | 870,000           | 21.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 5.00000      | 5,000             | 21.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.40   | Call       |           | 280.00000    | 266,000           | 23.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.40   | Put        |           | 150.00000    | 151,000           | 23.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.25   | Call       |           | 369.00000    | 354,000           | 22.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.25   | Put        |           | 89.00000     | 89,000            | 22.11      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.75   | Call       |           | 788.00000    | 774,000           | 21.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.75   | Put        |           | 8.00000      | 9,000             | 21.64      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.05   | Call       |           | 1,481.00000  | 1,466,000         | 28.54      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.05   | Put        |           | 1.00000      | 1,000             | 28.54      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.10   | Call       |           | 476.00000    | 461,000           | 21.13      | 0.00         | 0                | 11,340.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.10   | Put        |           | 46.00000     | 46,000            | 21.13      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.05   | Call       |           | 2,480.00000  | 2,465,000         | 33.56      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.05   | Put        |           | 0.00000      | 0,000             | 33.56      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.95   | Call       |           | 603.00000    | 589,000           | 21.35      | 0.00         | 0                | 12,579.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.95   | Put        |           | 23.00000     | 24,000            | 21.35      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.55   | Call       |           | 984.00000    | 969,000           | 22.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.55   | Put        |           | 4.00000      | 4,000             | 22.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.15   | Call       |           | 438.00000    | 423,000           | 21.46      | 0.00         | 0                | 1,620.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.15   | Put        |           | 58.00000     | 58,000            | 21.46      | 0.00         | 0                | 400.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.75   | Call       |           | 144.00000    | 135,000           | 25.92      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.75   | Put        |           | 364.00000    | 370,000           | 25.92      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.80   | Put        |           | 401.00000    | 407,000           | 26.36      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.80   | Call       |           | 131.00000    | 122,000           | 26.36      | 1,039,806.00 | 8,523            | 19,273.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Call       |           | 4.00000      | 3,000             | 40.75      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Put        |           | 2,424.00000  | 2,438,000         | 40.75      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Put        |           | 3,370.00000  | 3,385,000         | 41.13      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 41.13      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.65   | Put        |           | 293.00000    | 298,000           | 25.05      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.65   | Call       |           | 173.00000    | 163,000           | 25.05      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.50   | Put        |           | 201.00000    | 203,000           | 23.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.50   | Call       |           | 231.00000    | 218,000           | 23.74      | 0.00         | 0                | 12,500.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 9.00   | Put        |           | 0.00000      | 569,000           | 28.13      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 9.00   | Call       |           | 0.00000      | 84,000            | 28.13      | 699,972.00     | 8,333            | 8,333.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future |        |            | 8.62160   | 8.63660      |                   | 24.04      | 131,953,588.00 | 15,305           | 46,833.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Call       |           | 1,615.00000  | 1,600,000         | 20.49      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Put        |           | 14.00000     | 14,000            | 20.49      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Call       |           | 1,567.00000  | 1,552,000         | 20.50      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Put        |           | 16.00000     | 16,000            | 20.50      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.99   | Call       |           | 1,663.00000  | 1,648,000         | 20.49      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.99   | Put        |           | 12.00000     | 12,000            | 20.49      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.00   | Call       |           | 1,650.00000  | 1,634,000         | 20.49      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.00   | Put        |           | 13.00000     | 12,000            | 20.49      | 0.00           | 0                | 1,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,507.00000  | 1,492,000         | 20.50      | 0.00           | 0                | 30,100.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.15   | Put        |           | 20.00000     | 20,000            | 20.50      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,414.00000  | 1,398,000         | 20.51      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.25   | Put        |           | 27.00000     | 26,000            | 20.51      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.80   | Call       |           | 1,845.00000  | 1,830,000         | 21.22      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.80   | Put        |           | 8.00000      | 8,000             | 21.22      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,460.00000  | 1,445,000         | 20.51      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.20   | Put        |           | 23.00000     | 23,000            | 20.51      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.75   | Call       |           | 1,894.00000  | 1,879,000         | 21.60      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.75   | Put        |           | 7.00000      | 7,000             | 21.60      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.55   | Call       |           | 1,146.00000  | 1,130,000         | 20.54      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.55   | Put        |           | 59.00000     | 58,000            | 20.54      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.95   | Call       |           | 831.00000    | 818,000           | 21.19      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.95   | Put        |           | 144.00000    | 146,000           | 21.19      | 0.00           | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.40   | Call       |           | 1,277.00000  | 1,262,000         | 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 | 7.40   | Put        |           | 40.00000     | 40,000            | 20.52      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.30   | Call       |           | 619.00000    | 609,000           | 22.56      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.30   | Put        |           | 282.00000    | 287,000           | 22.56      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.70   | Call       |           | 1,944.00000  | 1,929,000         | 21.97      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.70   | Put        |           | 7.00000      | 7,000             | 21.97      | 0.00         | 0                | 10,000.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.35   | Call       |           | 594.00000    | 584,000           | 22.81      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.35   | Put        |           | 307.00000    | 312,000           | 22.81      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.85   | Call       |           | 1,795.00000  | 1,780,000         | 20.85      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.85   | Put        |           | 8.00000      | 8,000             | 20.85      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.00   | Call       |           | 797.00000    | 784,000           | 21.35      | 0.00         | 0                | 5,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.00   | Put        |           | 160.00000    | 162,000           | 21.35      | 1,170,774.00 | 7,227            | 7,051.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.10   | Call       |           | 1,554.00000  | 1,539,000         | 20.50      | 0.00         | 0                | 10,000.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.10   | Put        |           | 17.00000     | 17,000            | 20.50      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.65   | Call       |           | 1,994.00000  | 1,978,000         | 22.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.65   | Put        |           | 7.00000      | 6,000             | 22.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.45   | Call       |           | 1,233.00000  | 1,217,000         | 20.53      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.45   | Put        |           | 46.00000     | 45,000            | 20.53      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.20   | Call       |           | 672.00000    | 661,000           | 22.07      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.20   | Put        |           | 235.00000    | 239,000           | 22.07      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.85   | Call       |           | 902.00000    | 888,000           | 20.87      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.85   | Put        |           | 115.00000    | 116,000           | 20.87      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.05   | Call       |           | 1,602.00000  | 1,586,000         | 20.49      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.05   | Put        |           | 15.00000     | 14,000            | 20.49      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.60   | Call       |           | 2,043.00000  | 2,028,000         | 22.71      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.60   | Put        |           | 6.00000      | 6,000             | 22.71      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.80   | Call       |           | 939.00000    | 925,000           | 20.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.80   | Put        |           | 102.00000    | 103,000           | 20.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.05   | Call       |           | 764.00000    | 751,000           | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.05   | Put        |           | 177.00000    | 179,000           | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.90   | Call       |           | 866.00000    | 853,000           | 21.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.90   | Put        |           | 129.00000    | 131,000           | 21.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.15   | Call       |           | 702.00000    | 689,000           | 21.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.15   | Put        |           | 215.00000    | 217,000           | 21.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.35   | Call       |           | 1,322.00000  | 1,307,000         | 20.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.35   | Put        |           | 35.00000     | 35,000            | 20.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,368.00000  | 1,352,000         | 20.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.30   | Put        |           | 31.00000     | 30,000            | 20.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.90   | Call       |           | 1,746.00000  | 1,731,000         | 20.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.90   | Put        |           | 9.00000      | 9,000             | 20.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.70   | Call       |           | 1,019.00000  | 1,004,000         | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.70   | Put        |           | 82.00000     | 82,000            | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.10   | Call       |           | 732.00000    | 720,000           | 21.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.10   | Put        |           | 195.00000    | 198,000           | 21.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.50   | Call       |           | 1,189.00000  | 1,173,000         | 20.53      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.50   | Put        |           | 52.00000     | 51,000            | 20.53      | 0.00  | 0                | 2,420.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.40   | Call       |           | 2,242.00000  | 2,227,000         | 24.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.40   | Put        |           | 5.00000      | 5,000             | 24.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.15   | Call       |           | 2,491.00000  | 2,476,000         | 26.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.15   | Put        |           | 4.00000      | 4,000             | 26.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.60   | Call       |           | 1,103.00000  | 1,087,000         | 20.54      | 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 | 19/03/2012 | Foreign Exchange Future | 7.60   | Put        |           | 66.00000     | 65,000            | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.25   | Call       |           | 645.00000    | 635,000           | 22.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.25   | Put        |           | 258.00000    | 263,000           | 22.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.20   | Call       |           | 2,441.00000  | 2,426,000         | 25.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.20   | Put        |           | 4.00000      | 4,000             | 25.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.95   | Call       |           | 1,698.00000  | 1,682,000         | 20.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.95   | Put        |           | 11.00000     | 10,000            | 20.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.75   | Call       |           | 979.00000    | 963,000           | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.75   | Put        |           | 92.00000     | 91,000            | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.40   | Call       |           | 570.00000    | 561,000           | 23.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.40   | Put        |           | 333.00000    | 339,000           | 23.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.45   | Call       |           | 2,192.00000  | 2,177,000         | 23.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.45   | Put        |           | 5.00000      | 5,000             | 23.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.65   | Call       |           | 1,061.00000  | 1,045,000         | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.65   | Put        |           | 74.00000     | 73,000            | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.55   | Call       |           | 2,093.00000  | 2,078,000         | 23.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.55   | Put        |           | 6.00000      | 6,000             | 23.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.50   | Call       |           | 2,142.00000  | 2,127,000         | 23.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.50   | Put        |           | 5.00000      | 5,000             | 23.46      | 0.00  | 0                | 2,420.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.35   | Call       |           | 2,292.00000  | 2,276,000         | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.35   | Put        |           | 5.00000      | 4,000             | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.10   | Call       |           | 2,540.00000  | 2,525,000         | 26.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.10   | Put        |           | 3.00000      | 3,000             | 26.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.45   | Call       |           | 547.00000    | 538,000           | 23.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.45   | Put        |           | 360.00000    | 366,000           | 23.30      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.50   | Call       |           | 525.00000    | 516,000           | 23.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.50   | Put        |           | 388.00000    | 394,000           | 23.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.80   | Call       |           | 411.00000    | 403,000           | 24.90      | 0.00         | 0                | 3.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.80   | Put        |           | 574.00000    | 581,000           | 24.90      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Put        |           | 712.00000    | 721,000           | 25.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Call       |           | 349.00000    | 343,000           | 25.76      | 0.00         | 0                | 100.00        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.60   | Call       |           | 484.00000    | 476,000           | 24.04      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.60   | Put        |           | 447.00000    | 454,000           | 24.04      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.65   | Call       |           | 0.00000      | 457,000           | 24.25      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.65   | Put        |           | 0.00000      | 485,000           | 24.25      | 170,720.00   | 352              | 176.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future |        |            | 8.71880   | 8.73190      |                   | 24.20      | 3,391,613.20 | 389              | 21,636.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,549.00000  | 1,539,000         | 20.54      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.25   | Put        |           | 67.00000     | 70,000            | 20.54      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,506.00000  | 1,496,000         | 20.57      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.30   | Put        |           | 74.00000     | 77,000            | 20.57      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,592.00000  | 1,582,000         | 20.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.20   | Put        |           | 60.00000     | 63,000            | 20.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.10   | Call       |           | 918.00000    | 913,000           | 21.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.10   | Put        |           | 286.00000    | 294,000           | 21.74      | 77,616.00    | 264              | 132.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 6.75   | Put        |           | 26.00000     | 27,000            | 20.97      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 6.75   | Call       |           | 2,008.00000  | 1,996,000         | 20.97      | 0.00         | 0                | 4,850.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.50   | Call       |           | 720.00000    | 718,000           | 23.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.50   | Put        |           | 488.00000    | 499,000           | 23.34      | 0.00         | 0                | 200.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.65   | Call       |           | 0.00000      | 660,000           | 23.99      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.65   | Put        |           | 0.00000      | 591,000           | 23.99      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.75   | Call       |           | 0.00000      | 623,000           | 24.37      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.75   | Put        |           | 0.00000      | 654,000           | 24.37      | 172,656.00   | 264              | 132.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.81230   | 8.82760      |                   | 24.30      | 1,762,460.00 | 200              | 1,779.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,718.00000  | 1,707,000         | 19.95      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Put        |           | 90.00000     | 95,000            | 19.95      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,677.00000  | 1,666,000         | 20.02      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Put        |           | 99.00000     | 104,000           | 20.02      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,760.00000  | 1,748,000         | 19.87      | 0.00         | 0                | 16,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Put        |           | 82.00000     | 86,000            | 19.87      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Put        |           | 108.00000    | 113,000           | 20.10      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,636.00000  | 1,625,000         | 20.10      | 0.00         | 0                | 37,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Put        |           | 948.00000    | 961,000           | 25.11      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Call       |           | 676.00000    | 673,000           | 25.11      | 0.00         | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Call       |           | 1,197.00000  | 1,190,000         | 21.03      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Put        |           | 269.00000    | 278,000           | 21.03      | 0.00         | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           | 852.00000    | 848,000           | 23.53      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           | 624.00000    | 636,000           | 23.53      | 0.00         | 0                | 4,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Put        |           | 1,018.00000  | 1,031,000         | 25.38      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Call       |           | 646.00000    | 643,000           | 25.38      | 0.00         | 0                | 5,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Put        |           | 752.00000    | 764,000           | 24.30      | 0.00         | 0                | 1,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Call       |           | 780.00000    | 776,000           | 24.30      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.90160   | 8.91550      |                   | 24.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Call       |           | 1,469.00000  | 1,468,000         | 20.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Put        |           | 254.00000    | 266,000           | 20.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Call       |           | 1,436.00000  | 1,435,000         | 21.06      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Put        |           | 271.00000    | 283,000           | 21.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Call       |           | 1,502.00000  | 1,501,000         | 20.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Put        |           | 237.00000    | 249,000           | 20.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Put        |           | 366.00000    | 379,000           | 21.56      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Call       |           | 1,281.00000  | 1,281,000         | 21.56      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Put        |           | 1,013.00000  | 1,025,000         | 25.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Call       |           | 828.00000    | 827,000           | 25.05      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.98240   | 8.99630      |                   | 24.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Call       |           | 1,449.00000  | 1,448,000         | 21.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Put        |           | 403.00000    | 416,000           | 21.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Call       |           | 1,421.00000  | 1,420,000         | 21.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Put        |           | 425.00000    | 438,000           | 21.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Call       |           | 1,478.00000  | 1,477,000         | 21.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Put        |           | 382.00000    | 395,000           | 21.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Put        |           | 1,076.00000  | 1,086,000         | 24.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Call       |           | 972.00000    | 968,000           | 24.88      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Call       |           | 1,366.00000  | 1,365,000         | 21.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Put        |           | 470.00000    | 483,000           | 21.89      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.72270   | 9.73690      |                   | 25.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50   | Call       |           | 2,158.00000  | 2,152,000         | 23.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50   | Put        |           | 921.00000    | 929,000           | 23.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55   | Call       |           | 2,139.00000  | 2,133,000         | 23.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55   | Put        |           | 952.00000    | 960,000           | 23.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.45   | Call       |           | 2,177.00000  | 2,171,000         | 23.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.45   | Put        |           | 890.00000    | 898,000           | 23.04      | 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         | 12/12/2014              | Foreign Exchange Future | 8.00   | Put        |               | 634.00000    | 644,000           | 21.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.00   | Call       |               | 2,371.00000  | 2,367,000         | 21.78      | 0.00  | 0                | 200.00        |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future |        |            | 10.81320      | 10.82740     |                   | 26.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Call       |               | 2,866.00000  | 2,859,000         | 24.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Put        |               | 1,239.00000  | 1,246,000         | 24.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Call       |               | 2,847.00000  | 2,840,000         | 24.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Put        |               | 1,270.00000  | 1,277,000         | 24.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Call       |               | 2,886.00000  | 2,879,000         | 24.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Put        |               | 1,209.00000  | 1,216,000         | 24.42      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future |                         |        | 8.51470    | 8.53010       |              |                   | 23.74      | 0.00  | 0                | 356.00        |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.00                    | Call   |            | 153,104.00000 | 151,564,000  | 29.10             | 29.10      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.00                    | Put    |            | 94.00000      | 94,000       | 29.10             | 29.10      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.05                    | Call   |            | 148,116.00000 | 146,576,000  | 28.54             | 28.54      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.05                    | Put    |            | 106.00000     | 106,000      | 28.54             | 28.54      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 6.95                    | Call   |            | 158,094.00000 | 156,553,000  | 29.66             | 29.66      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 6.95                    | Put    |            | 84.00000      | 83,000       | 29.66             | 29.66      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future |                         |        | 8.62160    | 8.63660       |              |                   | 24.04      | 0.00  | 0                | 432.00        |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.55                    | Call   |            | 114,555.00000 | 112,997,000  | 20.54             | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.55                    | Put    |            | 5,895.00000   | 5,837,000    | 20.54             | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.60                    | Call   |            | 110,284.00000 | 108,724,000  | 20.54             | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.60                    | Put    |            | 6,624.00000   | 6,564,000    | 20.54             | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.50                    | Call   |            | 118,889.00000 | 117,333,000  | 20.53             | 20.53      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.50                    | Put    |            | 5,229.00000   | 5,173,000    | 20.53             | 20.53      | 0.00  | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 8.20                    | Put    |            | 23,546.00000  | 23,973,000   | 22.07             | 22.07      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         |       | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|--------|------------|--------------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R M/On      | 19/03/2012    | Foreign Exchange Future | 8.20  | Call   |            | 67,206.00000 | 66,133,000   | 22.07             |            | 0.00         | 0                | 80.00         |
| £ / R            | On 19/12/2011 | Foreign Exchange Future |       |        | 13.19010   | 13.27430     |              | 19.40             |            | 2,308,267.50 | 175              | 13,924.00     |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.65 | Call   |            | 1,629.00000  | 1,546,000    | 23.64             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.65 | Put    |            | 5.00000      | 6,000        | 23.64             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.70 | Call   |            | 1,579.00000  | 1,497,000    | 23.43             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.70 | Put    |            | 5.00000      | 7,000        | 23.43             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.60 | Call   |            | 1,678.00000  | 1,596,000    | 23.84             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.60 | Put    |            | 4.00000      | 6,000        | 23.84             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 12.20 | Call   |            | 1,090.00000  | 1,011,000    | 20.34             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 12.20 | Put    |            | 16.00000     | 21,000       | 20.34             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.30 | Call   |            | 1,976.00000  | 1,893,000    | 25.05             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.30 | Put    |            | 2.00000      | 3,000        | 25.05             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.90 | Call   |            | 1,384.00000  | 1,302,000    | 22.62             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.90 | Put    |            | 10.00000     | 12,000       | 22.62             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.75 | Call   |            | 1,530.00000  | 1,448,000    | 23.23             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.75 | Put    |            | 6.00000      | 8,000        | 23.23             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.50 | Call   |            | 2,774.00000  | 2,690,000    | 28.13             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.50 | Put    |            | 0.00000      | 0,000        | 28.13             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.70 | Call   |            | 2,574.00000  | 2,491,000    | 27.48             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.70 | Put    |            | 0.00000      | 1,000        | 27.48             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/03/2012 | Foreign Exchange Future |       |        | 13.34410   | 13.42730     |              | 21.22             |            | 3,002,422.50 | 225              | 5,737.00      |
| £ / R            | On 19/03/2012 | Foreign Exchange Future | 11.45 | Call   |            | 2,025.00000  | 1,956,000    | 20.53             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/03/2012 | Foreign Exchange Future | 11.45 | Put    |            | 48.00000     | 62,000       | 20.53             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/03/2012 | Foreign Exchange Future | 11.50 | Call   |            | 1,978.00000  | 1,909,000    | 20.35             |            | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Put        |           | 51.00000     | 65,000            | 20.35      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.40  | Call       |           | 2,073.00000  | 2,003,000         | 20.70      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.40  | Put        |           | 46.00000     | 59,000            | 20.70      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.55  | Call       |           | 1,930.00000  | 1,863,000         | 20.18      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.55  | Put        |           | 53.00000     | 69,000            | 20.18      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.90  | Call       |           | 1,600.00000  | 1,542,000         | 18.97      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.90  | Put        |           | 73.00000     | 98,000            | 18.97      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.00  | Call       |           | 2,460.00000  | 2,383,000         | 22.08      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.00  | Put        |           | 33.00000     | 39,000            | 22.08      | 0.00      | 0                | 768.00        |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.80  | Call       |           | 1,694.00000  | 1,632,000         | 19.31      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.80  | Put        |           | 67.00000     | 88,000            | 19.31      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.30  | Call       |           | 1,264.00000  | 1,222,000         | 19.08      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.30  | Put        |           | 137.00000    | 178,000           | 19.08      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.35  | Call       |           | 2,121.00000  | 2,050,000         | 20.87      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.35  | Put        |           | 44.00000     | 56,000            | 20.87      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Call       |           | 2,557.00000  | 2,480,000         | 22.43      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Put        |           | 30.00000     | 36,000            | 22.43      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.70  | Call       |           | 1,788.00000  | 1,724,000         | 19.66      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.70  | Put        |           | 61.00000     | 80,000            | 19.66      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Call       |           | 2,363.00000  | 2,287,000         | 21.74      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Put        |           | 36.00000     | 43,000            | 21.74      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.00  | Call       |           | 1,507.00000  | 1,452,000         | 18.62      | 0.00      | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.00  | Put        |           | 80.00000     | 108,000           | 18.62      | 0.00      | 0                | 768.00        |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 13.48390  | 13.56340     |                   | 21.61      | 40,451.70 | 3                | 2,854.00      |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.85  | Call       |           | 1,878.00000  | 1,817,000         | 19.09      | 0.00      | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.85  | Put        |           | 165.00000    | 183,000           | 19.09      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.90  | Call       |           | 1,837.00000  | 1,776,000         | 19.06      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.90  | Put        |           | 174.00000    | 192,000           | 19.06      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Call       |           | 1,920.00000  | 1,858,000         | 19.13      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Put        |           | 157.00000    | 174,000           | 19.13      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 0.11040   | 0.11040      |                   | 19.97      | 2,208.00     | 20               | 5,905.00      |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.08   | Call       |           | 3,040.00000  | 3,040,000         | 29.32      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.08   | Put        |           | 0.00000      | 0,000             | 29.32      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.09   | Call       |           | 2,041.00000  | 2,041,000         | 27.89      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.09   | Put        |           | 1.00000      | 1,000             | 27.89      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.07   | Call       |           | 4,040.00000  | 4,040,000         | 22.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.07   | Put        |           | 0.00000      | 0,000             | 22.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future |        |            | 0.11210   | 0.11210      |                   | 21.52      | 0.00         | 0                | 31.00         |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.09   | Call       |           | 2,223.00000  | 2,223,000         | 20.54      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.09   | Put        |           | 13.00000     | 13,000            | 20.54      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.10   | Call       |           | 1,331.00000  | 1,329,000         | 21.52      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.10   | Put        |           | 121.00000    | 119,000           | 21.52      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.08   | Call       |           | 3,215.00000  | 3,215,000         | 26.13      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.08   | Put        |           | 5.00000      | 5,000             | 26.13      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 11.35270  | 11.41720     |                   | 17.21      | 1,748,315.80 | 154              | 21,643.00     |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Call       |           | 1,618.00000  | 1,554,000         | 22.15      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Put        |           | 1.00000      | 1,000             | 22.15      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Call       |           | 1,568.00000  | 1,504,000         | 21.91      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Put        |           | 1.00000      | 1,000             | 21.91      | 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 | 19/12/2011 | Foreign Exchange Future | 9.75   | Call       |           | 1,668.00000  | 1,604,000         | 22.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.75   | Put        |           | 1.00000      | 1,000             | 22.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.00  | Call       |           | 1,419.00000  | 1,355,000         | 21.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.00  | Put        |           | 2.00000      | 2,000             | 21.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.55   | Call       |           | 1,868.00000  | 1,803,000         | 23.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.55   | Put        |           | 1.00000      | 0,000             | 23.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.30   | Call       |           | 2,117.00000  | 2,053,000         | 24.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.30   | Put        |           | 0.00000      | 0,000             | 24.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.40   | Call       |           | 2,017.00000  | 1,953,000         | 24.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.40   | Put        |           | 0.00000      | 0,000             | 24.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.75  | Call       |           | 105.00000    | 84,000            | 19.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.75  | Put        |           | 438.00000    | 481,000           | 19.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.95   | Call       |           | 1,469.00000  | 1,405,000         | 21.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.95   | Put        |           | 2.00000      | 2,000             | 21.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Call       |           | 144.00000    | 117,000           | 18.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Put        |           | 327.00000    | 364,000           | 18.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.50   | Call       |           | 1,918.00000  | 1,853,000         | 23.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.50   | Put        |           | 1.00000      | 0,000             | 23.61      | 0.00  | 0                | 8,220.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.00  | Call       |           | 469.00000    | 415,000           | 16.16      | 0.00  | 0                | 8,220.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.00  | Put        |           | 52.00000     | 62,000            | 16.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.25  | Call       |           | 1,172.00000  | 1,108,000         | 19.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.25  | Put        |           | 5.00000      | 5,000             | 19.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Call       |           | 130.00000    | 105,000           | 18.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Put        |           | 363.00000    | 402,000           | 18.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.35  | Call       |           | 1,073.00000  | 1,010,000         | 19.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.35  | Put        |           | 6.00000      | 7,000             | 19.27      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.05  | Call       |           | 1,370.00000  | 1,305,000         | 20.94      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.05  | Put        |           | 3.00000      | 2,000             | 20.94      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.60   | Call       |           | 1,818.00000  | 1,753,000         | 23.13      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.60   | Put        |           | 1.00000      | 0,000             | 23.13      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.20  | Call       |           | 328.00000    | 282,000           | 16.69      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.20  | Put        |           | 111.00000    | 129,000           | 16.69      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.15  | Call       |           | 1,270.00000  | 1,206,000         | 20.45      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.15  | Put        |           | 3.00000      | 3,000             | 20.45      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.10  | Call       |           | 1,320.00000  | 1,256,000         | 20.70      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.10  | Put        |           | 3.00000      | 3,000             | 20.70      | 0.00          | 0                | 2,740.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.30  | Put        |           | 5.00000      | 6,000             | 19.62      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.30  | Call       |           | 1,122.00000  | 1,059,000         | 19.62      | 0.00          | 0                | 2,740.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Call       |           | 509.00000    | 453,000           | 16.03      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Put        |           | 42.00000     | 50,000            | 16.03      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Put        |           | 560.00000    | 607,000           | 19.86      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Call       |           | 77.00000     | 60,000            | 19.86      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future |        |            | 11.51240  | 11.57500     |                   | 19.48      | 23,024,800.00 | 2,000            | 11,017.00     |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.10  | Call       |           | 1,530.00000  | 1,473,000         | 18.85      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.10  | Put        |           | 55.00000     | 61,000            | 18.85      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.15  | Call       |           | 1,485.00000  | 1,427,000         | 18.74      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.15  | Put        |           | 60.00000     | 65,000            | 18.74      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.05  | Call       |           | 1,576.00000  | 1,518,000         | 18.96      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.05  | Put        |           | 51.00000     | 56,000            | 18.96      | 0.00          | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.05   | Call       |           | 2,535.00000  | 2,474,000         | 21.61      | 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 | 9.05   | Put        |           | 10.00000     | 12,000            | 21.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.25  | Call       |           | 1,395.00000  | 1,338,000         | 18.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.25  | Put        |           | 70.00000     | 76,000            | 18.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.80   | Call       |           | 1,809.00000  | 1,749,000         | 19.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.80   | Put        |           | 34.00000     | 37,000            | 19.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Call       |           | 2,585.00000  | 2,523,000         | 21.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Put        |           | 10.00000     | 11,000            | 21.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.90   | Call       |           | 1,715.00000  | 1,656,000         | 19.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.90   | Put        |           | 40.00000     | 44,000            | 19.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.60  | Call       |           | 1,100.00000  | 1,047,000         | 18.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.60  | Put        |           | 125.00000    | 135,000           | 18.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.75  | Call       |           | 984.00000    | 935,000           | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.75  | Put        |           | 159.00000    | 173,000           | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.30  | Call       |           | 1,350.00000  | 1,294,000         | 18.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.30  | Put        |           | 75.00000     | 82,000            | 18.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Call       |           | 749.00000    | 705,000           | 18.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Put        |           | 274.00000    | 293,000           | 18.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Call       |           | 543.00000    | 507,000           | 19.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Put        |           | 468.00000    | 495,000           | 19.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Call       |           | 876.00000    | 828,000           | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Put        |           | 201.00000    | 216,000           | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.75  | Call       |           | 445.00000    | 414,000           | 20.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.75  | Put        |           | 620.00000    | 652,000           | 20.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.95  | Call       |           | 841.00000    | 795,000           | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.95  | Put        |           | 216.00000    | 233,000           | 18.21      | 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   | Call       |           | 2,047.00000  | 1,987,000         | 20.04      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.55   | Put        |           | 22.00000     | 25,000            | 20.04      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.30  | Call       |           | 639.00000    | 599,000           | 18.95      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.30  | Put        |           | 364.00000    | 387,000           | 18.95      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 11.65500  | 11.71320     |                   | 20.12      | 34,965.00    | 3                | 14,099.00     |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Call       |           | 1,485.00000  | 1,437,000         | 18.63      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Put        |           | 172.00000    | 182,000           | 18.63      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Call       |           | 1,445.00000  | 1,397,000         | 18.57      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Put        |           | 182.00000    | 192,000           | 18.57      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Call       |           | 1,526.00000  | 1,477,000         | 18.69      | 0.00         | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Put        |           | 163.00000    | 172,000           | 18.69      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 11.79290  | 11.85200     |                   | 20.45      | 0.00         | 0                | 200.00        |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Call       |           | 1,429.00000  | 1,384,000         | 18.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Put        |           | 303.00000    | 317,000           | 18.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Call       |           | 1,394.00000  | 1,349,000         | 18.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Put        |           | 318.00000    | 332,000           | 18.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Call       |           | 1,465.00000  | 1,419,000         | 18.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Put        |           | 289.00000    | 302,000           | 18.00      | 0.00         | 0                | 0.00          |
| AL7T             | On | 02/02/2012 | Index Future            |        |            | 406.08300 | 404.63100    |                   |            | 0.00         | 0                | 16.00         |
| AL7T             | On | 03/05/2012 | Index Future            |        |            | 412.08500 | 410.61300    |                   |            | 0.00         | 0                | 0.00          |
| ALBI             | On | 02/02/2012 | Index Future            |        |            | 370.34100 | 369.46000    |                   |            | 0.00         | 0                | 1,042.00      |
| ALBI             | On | 03/05/2012 | Index Future            |        |            | 375.81500 | 374.92200    |                   |            | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 19/12/2011 | Foreign Exchange Future |        |            | 8.25650   | 8.26260      |                   | 20.75      | 1,733,865.00 | 210              | 9,692.00      |

| 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   | Call       |           | 1,613.00000  | 1,607,000         | 31.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.65   | Put        |           | 0.00000      | 1,000             | 31.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.70   | Call       |           | 1,563.00000  | 1,557,000         | 30.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.70   | Put        |           | 0.00000      | 1,000             | 30.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.60   | Call       |           | 1,663.00000  | 1,657,000         | 31.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.60   | Put        |           | 0.00000      | 1,000             | 31.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.50   | Call       |           | 770.00000    | 765,000           | 22.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.50   | Put        |           | 7.00000      | 9,000             | 22.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 966.00000    | 961,000           | 24.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 3.00000      | 5,000             | 24.00      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future |        |            | 8.27780   | 8.28170      |                   | 20.38      | 5,860,682.40 | 708              | 21,973.00     |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,085.00000  | 1,085,000         | 20.68      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.25   | Put        |           | 53.00000     | 57,000            | 20.68      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,041.00000  | 1,042,000         | 20.60      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.30   | Put        |           | 59.00000     | 64,000            | 20.60      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,129.00000  | 1,129,000         | 20.77      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.20   | Put        |           | 47.00000     | 51,000            | 20.77      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.40   | Call       |           | 955.00000    | 957,000           | 20.44      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.40   | Put        |           | 73.00000     | 79,000            | 20.44      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.95   | Call       |           | 1,358.00000  | 1,357,000         | 21.18      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.95   | Put        |           | 26.00000     | 29,000            | 21.18      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.75   | Call       |           | 683.00000    | 687,000           | 20.20      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.75   | Put        |           | 151.00000    | 159,000           | 20.20      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.45   | Call       |           | 914.00000    | 915,000           | 20.35      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.45   | Put        |           | 82.00000     | 87,000            | 20.35      | 0.00         | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value     | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.00   | Call       |           | 1,311.00000  | 1,310,000         | 21.10      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.00   | Put        |           | 29.00000     | 32,000            | 21.10      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.20   | Call       |           | 2,087.00000  | 2,084,000         | 24.26      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.20   | Put        |           | 5.00000      | 6,000             | 24.26      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.90   | Call       |           | 581.00000    | 586,000           | 20.17      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.90   | Put        |           | 199.00000    | 208,000           | 20.17      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 8.31390   | 8.31690      |                   | 20.24      | 66,511.20 | 8                | 6,402.00      |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Call       |           | 878.00000    | 878,000           | 19.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Put        |           | 211.00000    | 214,000           | 19.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Call       |           | 844.00000    | 844,000           | 19.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Put        |           | 227.00000    | 230,000           | 19.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Call       |           | 913.00000    | 913,000           | 19.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Put        |           | 196.00000    | 199,000           | 19.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future |        |            | 8.34930   | 8.35470      |                   | 20.32      | 0.00      | 0                | 2,098.00      |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.24   | Call       |           | 665.00000    | 661,000           | 20.19      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.24   | Put        |           | 547.00000    | 548,000           | 20.19      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.29   | Call       |           | 642.00000    | 638,000           | 20.25      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.29   | Put        |           | 574.00000    | 575,000           | 20.25      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.19   | Call       |           | 688.00000    | 684,000           | 20.13      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.19   | Put        |           | 520.00000    | 521,000           | 20.13      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future |        |            | 9.33980   | 9.35100      |                   | 17.53      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Call       |           | 2,434.00000  | 2,425,000         | 16.95      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Put        |           | 383.00000    | 385,000           | 16.95      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Call       |           | 2,394.00000  | 2,384,000         | 16.85      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Put        |           | 393.00000    | 394,000           | 16.85      | 0.00      | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Call       |           | 2,475.00000  | 2,465,000         | 17.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Put        |           | 374.00000    | 375,000           | 17.05      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future |        |            | 8.12310   | 8.16280      |                   | 15.92      | 0.00  | 0                | 10.00         |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.25   | Call       |           | 915.00000    | 875,000           | 20.35      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.25   | Put        |           | 2.00000      | 2,000             | 20.35      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 866.00000    | 826,000           | 20.05      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 3.00000      | 3,000             | 20.05      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.20   | Call       |           | 965.00000    | 925,000           | 20.65      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.20   | Put        |           | 2.00000      | 2,000             | 20.65      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 524.00000    | 484,000           | 15.75      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 11.00000     | 11,000            | 15.75      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.80   | Call       |           | 1,363.00000  | 1,323,000         | 23.01      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.80   | Put        |           | 0.00000      | 0,000             | 23.01      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.60   | Call       |           | 572.00000    | 532,000           | 16.37      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.60   | Put        |           | 9.00000      | 9,000             | 16.37      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.85   | Call       |           | 1,313.00000  | 1,273,000         | 22.72      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.85   | Put        |           | 0.00000      | 0,000             | 22.72      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.40   | Call       |           | 767.00000    | 727,000           | 18.82      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.40   | Put        |           | 4.00000      | 4,000             | 18.82      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.90   | Call       |           | 1,263.00000  | 1,223,000         | 22.42      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.90   | Put        |           | 0.00000      | 0,000             | 22.42      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.45   | Call       |           | 718.00000    | 678,000           | 18.21      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.45   | Put        |           | 5.00000      | 5,000             | 18.21      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future |        |            | 8.20990   | 8.24960      |                   | 17.37      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.55   | Call       |           | 771.00000    | 735,000           | 16.64      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.55   | Put        |           | 71.00000     | 75,000            | 16.64      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.60   | Call       |           | 731.00000    | 695,000           | 16.64      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.60   | Put        |           | 81.00000     | 85,000            | 16.64      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.50   | Call       |           | 812.00000    | 776,000           | 16.65      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.50   | Put        |           | 62.00000     | 66,000            | 16.65      | 0.00  | 0                | 0.00          |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.22930   | 0.22700      |                   |            | 0.00  | 0                | 12,659.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.26490   | 0.26920      |                   |            | 0.00  | 0                | 18,519.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.03270   | 0.03150      |                   |            | 0.00  | 0                | 12,423.00     |
| CF CANOn         | 30/03/2012 | Can-Do Future           |        |            | 0.58430   | 0.59290      |                   |            | 0.00  | 0                | 100,000.00    |
| CF CANOn         | 30/03/2012 | Can-Do Future           |        |            | 0.02350   | 0.02080      |                   |            | 0.00  | 0                | 100,000.00    |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.03970   | 0.04060      |                   |            | 0.00  | 0                | 12,346.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.26460   | 0.26080      |                   |            | 0.00  | 0                | 18,750.00     |
| CF CANOn         | 31/01/2012 | Can-Do Future           |        |            | 0.15100   | 0.15100      |                   |            | 0.00  | 0                | 12,500.00     |
| CF CANOn         | 29/02/2012 | Can-Do Future           |        |            | 0.11860   | 0.11860      |                   |            | 0.00  | 0                | 12,500.00     |
| CF CANOn         | 31/01/2012 | Can-Do Future           |        |            | 0.01790   | 0.01720      |                   |            | 0.00  | 0                | 19,481.00     |
| CF CANOn         | 29/02/2012 | Can-Do Future           |        |            | 0.03700   | 0.03630      |                   |            | 0.00  | 0                | 12,987.00     |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |        |            | 9.25340   | 9.27690      |                   | 23.69      | 0.00  | 0                | 1,067.00      |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.30   | Call       |           | 983.00000    | 961,000           | 23.12      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.30   | Put        |           | 6.00000      | 8,000             | 23.12      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.35   | Call       |           | 934.00000    | 912,000           | 22.69      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.35   | Put        |           | 7.00000      | 9,000             | 22.69      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.25   | Call       |           | 1,032.00000  | 1,010,000         | 23.55      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.25   | Put        |           | 5.00000      | 7,000             | 23.55      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.50   | Call       |           | 790.00000    | 770,000           | 22.38      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.50   | Put        |           | 13.00000     | 17,000            | 22.38      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.15   | Call       |           | 1,130.00000  | 1,108,000         | 24.42      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.15   | Put        |           | 3.00000      | 5,000             | 24.42      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.90   | Call       |           | 1,378.00000  | 1,356,000         | 26.57      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.90   | Put        |           | 1.00000      | 3,000             | 26.57      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.55   | Call       |           | 743.00000    | 724,000           | 22.27      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.55   | Put        |           | 16.00000     | 21,000            | 22.27      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.90   | Call       |           | 441.00000    | 432,000           | 22.18      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.90   | Put        |           | 64.00000     | 79,000            | 22.18      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.40   | Call       |           | 174.00000    | 174,000           | 24.66      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.40   | Put        |           | 297.00000    | 321,000           | 24.66      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.15   | Call       |           | 281.00000    | 279,000           | 23.26      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.15   | Put        |           | 154.00000    | 176,000           | 23.26      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.45   | Call       |           | 838.00000    | 817,000           | 22.48      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.45   | Put        |           | 11.00000     | 14,000            | 22.48      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.00   | Call       |           | 1,279.00000  | 1,257,000         | 25.71      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.00   | Put        |           | 2.00000      | 4,000             | 25.71      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.75   | Call       |           | 1,528.00000  | 1,505,000         | 27.87      | 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 |  | 7.75   | Put        |           | 1.00000      | 2,000             | 27.87      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.80   | Call       |           | 518.00000    | 507,000           | 21.75      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.80   | Put        |           | 41.00000     | 54,000            | 21.75      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 7.65   | Call       |           | 1,628.00000  | 1,605,000         | 28.73      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 7.65   | Put        |           | 1.00000      | 2,000             | 28.73      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.70   | Call       |           | 605.00000    | 591,000           | 21.96      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.70   | Put        |           | 28.00000     | 38,000            | 21.96      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.95   | Call       |           | 405.00000    | 398,000           | 22.39      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.95   | Put        |           | 78.00000     | 95,000            | 22.39      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.60   | Call       |           | 697.00000    | 679,000           | 22.17      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 8.60   | Put        |           | 20.00000     | 26,000            | 22.17      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 9.45   | Call       |           | 158.00000    | 158,000           | 24.98      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 9.45   | Put        |           | 331.00000    | 355,000           | 24.98      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 9.20   | Call       |           | 255.00000    | 254,000           | 23.47      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |  | 9.20   | Put        |           | 178.00000    | 201,000           | 23.47      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  |        |            | 9.39030   | 9.41210      |                   | 24.06      | 234,757.50 | 25               | 25.00         |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.60   | Call       |           | 951.00000    | 940,000           | 21.58      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.60   | Put        |           | 139.00000    | 150,000           | 21.58      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.65   | Call       |           | 915.00000    | 905,000           | 21.68      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.65   | Put        |           | 153.00000    | 165,000           | 21.68      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.55   | Call       |           | 988.00000    | 977,000           | 21.48      | 0.00       | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |  | 8.55   | Put        |           | 126.00000    | 137,000           | 21.48      | 0.00       | 0                | 0.00          |
| CRD1 On          | 02/02/2012 | Index Future            |  |        |            | 167.80200 | 167.29500    |                   |            | 0.00       | 0                | 0.00          |
| ES18 On          | 20/04/2018 | Price Contribution      |  |        |            | 100.00000 | 100.00000    |                   |            | 0.00       | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ES23             | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES26             | On | 02/04/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES33             | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/02/2012 | GOVI               |        |            | 371.72600 | 370.88800    |                   |            | 0.00  | 0                | 156.00        |
| GOVI             | On | 02/02/2012 | GOVI               | 369.00 | Call       |           | 18,880.00000 | 27,260,000        |            | 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       |           | 18,780.00000 | 27,160,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/02/2012 | GOVI               | 369.01 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/02/2012 | GOVI               | 368.99 | Call       |           | 18,980.00000 | 27,360,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/02/2012 | GOVI               | 368.99 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               |        |            | 377.22000 | 376.37100    |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               | 382.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               | 382.00 | Put        |           | 56,290.00000 | 47,800,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               | 382.01 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               | 382.01 | Put        |           | 56,390.00000 | 47,900,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               | 381.99 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI               | 381.99 | Put        |           | 56,190.00000 | 47,700,000        |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX         |        |            | 110.00000 | 110.00000    |                   |            | 0.00  | 0                | 0.00          |
| IGOV             | On | 02/02/2012 | Index Future       |        |            | 163.85800 | 163.88400    |                   |            | 0.00  | 0                | 505.00        |
| IGOV             | On | 03/05/2012 | Index Future       |        |            | 166.28000 | 166.30700    |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 02/02/2012 | Index Future       |        |            | 446.60800 | 446.60800    |                   |            | 0.00  | 0                | 88.00         |

| Contract Details |            |                        |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| J157             | On         | 15/09/2015             | Interest Rate Swap |        |            | 8.82200   | 8.82200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On         | 21/12/2026             | Interest Rate Swap |        |            | 8.68300   | 8.68300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On         | 22/12/2014             | Interest Rate Swap |        |            | 8.65500   | 8.65500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On         | 15/09/2017             | Interest Rate Swap |        |            | 8.97500   | 8.97500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On         | 21/12/2018             | Interest Rate Swap |        |            | 8.96200   | 8.96200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On         | 15/01/2020             | Interest Rate Swap |        |            | 8.99700   | 8.99700      |                   | 15.00      | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 21/12/2011 | Jibar Tradeable Future |                    |        | 5.58000    | 5.58000   |              |                   |            | 0.00  | 0                | 5,541.00      |
| JIBAR FOn        | 18/01/2012 | Jibar Tradeable Future |                    |        | 5.56000    | 5.56000   |              |                   |            | 0.00  | 0                | 101.00        |
| JIBAR FOn        | 15/02/2012 | Jibar Tradeable Future |                    |        | 5.55000    | 5.56000   |              |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 20/03/2012 | Jibar Tradeable Future |                    |        | 5.55000    | 5.57000   |              |                   |            | 0.00  | 0                | 2,390.00      |
| JIBAR FOn        | 18/04/2012 | Jibar Tradeable Future |                    |        | 5.56000    | 5.60000   |              |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 16/05/2012 | Jibar Tradeable Future |                    |        | 5.58000    | 5.63000   |              |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 20/06/2012 | Jibar Tradeable Future |                    |        | 5.62000    | 5.66000   |              |                   |            | 0.00  | 0                | 2,890.00      |
| JIBAR FOn        | 19/09/2012 | Jibar Tradeable Future |                    |        | 5.76000    | 5.82000   |              |                   |            | 0.00  | 0                | 44,760.00     |
| JIBAR FOn        | 19/12/2012 | Jibar Tradeable Future |                    |        | 5.97000    | 6.04000   |              |                   |            | 0.00  | 0                | 990.00        |
| JIBAR FOn        | 20/03/2013 | Jibar Tradeable Future |                    |        | 6.26000    | 6.31000   |              |                   |            | 0.00  | 0                | 790.00        |
| JIBAR FOn        | 19/06/2013 | Jibar Tradeable Future |                    |        | 6.54000    | 6.61000   |              |                   |            | 0.00  | 0                | 1,250.00      |
| JIBAR FOn        | 18/09/2013 | Jibar Tradeable Future |                    |        | 6.78000    | 6.89000   |              |                   |            | 0.00  | 0                | 2,100.00      |
| JN02             | On         | 02/02/2012             | JNOTE              |        |            | 7.50000   | 7.50000      |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On         | 02/02/2012             | JNOTE              | 7.50   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On         | 02/02/2012             | JNOTE              | 7.50   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |            |                         |       | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02             | On         | 02/02/2012              | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On         | 02/02/2012              | JNOTE | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On         | 02/02/2012              | JNOTE | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On         | 02/02/2012              | JNOTE | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On         | 02/02/2012              | JNOTE | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On         | 02/02/2012              | JNOTE | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future |       |        |            | 6.30210   | 6.30510       |                   | 17.08      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.26  | Call   |            |           | 134.00000     | 132,000           | 17.08      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.26  | Put    |            |           | 94.00000      | 95,000            | 17.08      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.27  | Call   |            |           | 128.00000     | 126,000           | 17.08      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.27  | Put    |            |           | 98.00000      | 99,000            | 17.08      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.25   | Call       |           | 139.00000    | 137,000           | 17.08      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.25   | Put        |           | 89.00000     | 90,000            | 17.08      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future |        |            | 6.35000   | 6.35220      |                   | 17.15      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.28   | Call       |           | 281.00000    | 278,000           | 17.14      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.28   | Put        |           | 213.00000    | 212,000           | 17.14      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.29   | Call       |           | 276.00000    | 273,000           | 17.14      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.29   | Put        |           | 218.00000    | 217,000           | 17.14      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.27   | Call       |           | 286.00000    | 283,000           | 17.14      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.27   | Put        |           | 208.00000    | 207,000           | 17.14      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 6.39180   | 6.39310      |                   | 19.00      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.30   | Call       |           | 407.00000    | 408,000           | 18.93      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.30   | Put        |           | 314.00000    | 316,000           | 18.93      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.35   | Call       |           | 383.00000    | 384,000           | 18.96      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.35   | Put        |           | 340.00000    | 342,000           | 18.96      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.25   | Call       |           | 433.00000    | 434,000           | 18.89      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.25   | Put        |           | 290.00000    | 292,000           | 18.89      | 0.00  | 0                | 0.00          |
| OTH1 On          | 02/02/2012 | Index Future            |        |            | 362.60600 | 361.50100    |                   |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future |        |            | 1.09370   | 1.08920      |                   |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future | 1.09   | Call       |           | 1.00000      | 1,000             |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future | 1.09   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future | 1.10   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future | 1.10   | Put        |           | 9.00000      | 9,000             |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future | 1.08   | Call       |           | 11.00000     | 11,000            |            | 0.00  | 0                | 0.00          |
| PULA / lOn       | 19/12/2011 | Foreign Exchange Future | 1.08   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |            |                         |      | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future |      |        |            | 1.10710   | 1.10280      |                   |            | 0.00           | 0                | 0.00          |
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future | 1.11 | Call   |            |           | 1.00000      | 1,000             |            | 0.00           | 0                | 0.00          |
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future | 1.11 | Put    |            |           | 0.00000      | 0,000             |            | 0.00           | 0                | 0.00          |
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future | 1.12 | Call   |            |           | 0.00000      | 0,000             |            | 0.00           | 0                | 0.00          |
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future | 1.12 | Put    |            |           | 9.00000      | 9,000             |            | 0.00           | 0                | 0.00          |
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future | 1.10 | Call   |            |           | 11.00000     | 11,000            |            | 0.00           | 0                | 0.00          |
| PULA / IOn       | 19/03/2012 | Foreign Exchange Future | 1.10 | Put    |            |           | 0.00000      | 0,000             |            | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |      |        |            | 7.06300   | 7.08600      |                   | 3.91       | 200,577,460.38 | 1,598            | 12,348.00     |
| R157 On          | 02/02/2012 | Bond Future             | 8.50 | Call   |            |           | 4,855.00000  | 4,935,000         | 4.08       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 8.50 | Put    |            |           | 11.00000     | 10,000            | 4.08       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 8.55 | Call   |            |           | 5,020.00000  | 5,099,000         | 4.08       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 8.55 | Put    |            |           | 9.00000      | 7,000             | 4.08       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 8.45 | Call   |            |           | 4,691.00000  | 4,770,000         | 4.08       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 8.45 | Put    |            |           | 14.00000     | 12,000            | 4.08       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 6.55 | Call   |            |           | 231.00000    | 243,000           | 3.92       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 6.55 | Put    |            |           | 2,135.00000  | 2,066,000         | 3.92       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 6.00 | Put    |            |           | 3,926.00000  | 3,847,000         | 3.82       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 6.00 | Call   |            |           | 29.00000     | 31,000            | 3.82       | 0.00           | 0                | 130.00        |
| R157 On          | 02/02/2012 | Bond Future             | 7.05 | Call   |            |           | 823.00000    | 856,000           | 4.01       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 7.05 | Put    |            |           | 950.00000    | 902,000           | 4.01       | 0.00           | 0                | 130.00        |
| R157 On          | 02/02/2012 | Bond Future             | 6.25 | Put    |            |           | 3,069.00000  | 2,993,000         | 3.87       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 6.25 | Call   |            |           | 83.00000     | 88,000            | 3.87       | 0.00           | 0                | 3,960.00      |
| R157 On          | 02/02/2012 | Bond Future             | 6.45 | Put    |            |           | 2,431.00000  | 2,359,000         | 3.90       | 0.00           | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             | 6.45 | Call   |            |           | 168.00000    | 177,000           | 3.90       | 0.00           | 0                | 1,320.00      |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157             | On | 02/02/2012 | Bond Future | 6.65   | Call       |           | 310.00000    | 325,000           | 3.93       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 6.65   | Put        |           | 1,856.00000  | 1,790,000         | 3.93       | 0.00  | 0                | 1,320.00      |
| R157             | On | 02/02/2012 | Bond Future | 7.20   | Call       |           | 1,103.00000  | 1,144,000         | 4.03       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 7.20   | Put        |           | 703.00000    | 663,000           | 4.03       | 0.00  | 0                | 3,960.00      |
| R157             | On | 03/05/2012 | Bond Future |        |            | 7.16000   | 7.18400      |                   | 4.15       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.25   | Call       |           | 3,706.00000  | 3,770,000         | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.25   | Put        |           | 284.00000    | 270,000           | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.30   | Call       |           | 3,839.00000  | 3,904,000         | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.30   | Put        |           | 260.00000    | 246,000           | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.20   | Call       |           | 3,575.00000  | 3,638,000         | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.20   | Put        |           | 311.00000    | 296,000           | 4.32       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future |        |            | 7.25600   | 7.28300      |                   | 4.43       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.00   | Call       |           | 3,118.00000  | 3,171,000         | 4.60       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.00   | Put        |           | 974.00000    | 946,000           | 4.60       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.05   | Call       |           | 3,218.00000  | 3,272,000         | 4.60       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.05   | Put        |           | 927.00000    | 899,000           | 4.60       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 7.95   | Call       |           | 3,020.00000  | 3,072,000         | 4.60       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 7.95   | Put        |           | 1,024.00000  | 995,000           | 4.60       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future |        |            | 7.37100   | 7.39900      |                   | 4.39       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.00   | Call       |           | 1,514.00000  | 1,544,000         | 4.43       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.00   | Put        |           | 2,630.00000  | 2,582,000         | 4.43       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.05   | Call       |           | 1,575.00000  | 1,606,000         | 4.44       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.05   | Put        |           | 2,550.00000  | 2,503,000         | 4.44       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 6.95   | Call       |           | 1,454.00000  | 1,484,000         | 4.42       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 6.95   | Put        |           | 2,711.00000  | 2,663,000         | 4.42       | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|---------------|------------------|---------------|
| R157             | On | 15/09/2015 | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00          | 0                | 0.00          |
| R157/R:On        |    | 15/09/2015 | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00          | 0                | 0.00          |
| R157/R:On        |    | 15/09/2015 | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        |        |            | 8.72300   | 8.74400       |                   | 15.29      | 55,681,531.20 | 480              | 24,833.00     |
| R186             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 4,454.00000   | 4,553,000         | 15.75      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 2,162.00000   | 2,070,000         | 15.75      | 0.00          | 0                | 100.00        |
| R186             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 4,728.00000   | 4,832,000         | 15.78      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 1,996.00000   | 1,909,000         | 15.78      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 4,187.00000   | 4,282,000         | 15.72      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 2,337.00000   | 2,241,000         | 15.72      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 7.75   | Put        |           | 10,020.00000  | 9,841,000         | 14.99      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 7.75   | Call       |           | 446.00000     | 458,000           | 14.99      | 0.00          | 0                | 6,000.00      |
| R186             | On | 02/02/2012 | Bond Future        | 6.75   | Put        |           | 20,416.00000  | 20,225,000        | 14.69      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 6.75   | Call       |           | 16.00000      | 16,000            | 14.69      | 0.00          | 0                | 6,000.00      |
| R186             | On | 02/02/2012 | Bond Future        | 8.00   | Put        |           | 7,880.00000   | 7,712,000         | 15.14      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 8.00   | Call       |           | 820.00000     | 843,000           | 15.14      | 0.00          | 0                | 100.00        |
| R186             | On | 02/02/2012 | Bond Future        | 13.25  | Put        |           | 0.00000       | 0,000             | 15.90      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 13.25  | Call       |           | 32,141.00000  | 32,333,000        | 15.90      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 98.00  | Call       |           | 103,916.00000 | 104,107,000       | 15.90      | 0.00          | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future        | 98.00  | Put        |           | 0.00000       | 0,000             | 15.90      | 0.00          | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        |        |            | 8.80900   | 8.83100       |                   | 14.63      | 0.00          | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.00   | Call       |           | 5,407.00000   | 5,505,000         | 14.90      | 0.00          | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.00   | Put        |           | 3,915.00000   | 3,817,000         | 14.90      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 03/05/2012 | Bond Future        | 9.05   | Call       |           | 5,650.00000  | 5,752,000         | 14.93      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.05   | Put        |           | 3,722.00000  | 3,628,000         | 14.93      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 8.95   | Call       |           | 5,169.00000  | 5,265,000         | 14.87      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 8.95   | Put        |           | 4,116.00000  | 4,015,000         | 14.87      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        |        |            | 8.89400   | 8.91700      |                   | 14.63      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 4,920.00000  | 5,006,000         | 14.77      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 6,394.00000  | 6,278,000         | 14.77      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 5,125.00000  | 5,214,000         | 14.80      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 6,154.00000  | 6,042,000         | 14.80      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 4,718.00000  | 4,802,000         | 14.74      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 6,638.00000  | 6,521,000         | 14.74      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        |        |            | 8.98200   | 9.00500      |                   | 14.63      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.75   | Call       |           | 5,629.00000  | 5,714,000         | 14.77      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.75   | Put        |           | 7,846.00000  | 7,734,000         | 14.77      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.80   | Call       |           | 5,828.00000  | 5,915,000         | 14.80      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.80   | Put        |           | 7,605.00000  | 7,495,000         | 14.80      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.70   | Call       |           | 5,433.00000  | 5,516,000         | 14.74      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.70   | Put        |           | 8,092.00000  | 7,978,000         | 14.74      | 0.00  | 0                | 0.00          |
| R186             | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        |        |            | 218.83395 | 218.85643    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R189             | On | 02/02/2012 | Bond Future        | 218.00 | Call       |           | 856.00000    | 834,000           |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 218.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 218.05 | Call       |           | 806.00000    | 784,000           |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 218.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 217.95 | Call       |           | 906.00000    | 884,000           |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 217.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 01/04/2013 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        |        |            | 243.18794 | 243.19658    |                   |            | 0.00  | 0                | 418.00        |
| R197             | On | 02/02/2012 | Bond Future        | 237.00 | Call       |           | 6,197.00000  | 6,188,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 237.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 237.05 | Call       |           | 6,147.00000  | 6,138,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 237.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 236.95 | Call       |           | 6,247.00000  | 6,238,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 236.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 07/12/2023 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        |        |            | 6.56800   | 6.59000      |                   | 3.21       | 0.00  | 0                | 3,124.00      |
| R201             | On | 02/02/2012 | Bond Future        | 8.25   | Call       |           | 4,313.00000  | 4,372,000         | 3.37       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.25   | Put        |           | 1.00000      | 1,000             | 3.37       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.30   | Call       |           | 4,440.00000  | 4,498,000         | 3.37       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.30   | Put        |           | 1.00000      | 1,000             | 3.37       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.20   | Call       |           | 4,187.00000  | 4,246,000         | 3.37       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.20   | Put        |           | 1.00000      | 2,000             | 3.37       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        |        |            | 6.62900   | 6.65400      |                   | 3.29       | 0.00  | 0                | 0.00          |
| R201             | On | 03/05/2012 | Bond Future        | 7.75   | Call       |           | 2,812.00000  | 2,864,000         | 3.44       | 0.00  | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201             | On         | 03/05/2012         | Bond Future        | 7.75   | Put        |           | 176.00000    | 167,000           | 3.44       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.80   | Call       |           | 2,914.00000  | 2,966,000         | 3.44       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.80   | Put        |           | 160.00000    | 151,000           | 3.44       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.70   | Call       |           | 2,712.00000  | 2,762,000         | 3.44       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.70   | Put        |           | 194.00000    | 183,000           | 3.44       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        |        |            | 6.68800   | 6.71500      |                   | 3.55       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.50   | Call       |           | 2,325.00000  | 2,366,000         | 3.69       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.50   | Put        |           | 600.00000    | 581,000           | 3.69       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.55   | Call       |           | 2,402.00000  | 2,443,000         | 3.69       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.55   | Put        |           | 568.00000    | 549,000           | 3.69       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.45   | Call       |           | 2,250.00000  | 2,290,000         | 3.69       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.45   | Put        |           | 634.00000    | 614,000           | 3.69       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        |        |            | 6.75400   | 6.78300      |                   | 3.47       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.50   | Call       |           | 1,194.00000  | 1,218,000         | 3.51       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.50   | Put        |           | 1,761.00000  | 1,727,000         | 3.51       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.55   | Call       |           | 1,241.00000  | 1,266,000         | 3.52       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.55   | Put        |           | 1,707.00000  | 1,675,000         | 3.52       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.45   | Call       |           | 1,148.00000  | 1,171,000         | 3.50       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.45   | Put        |           | 1,816.00000  | 1,781,000         | 3.50       | 0.00  | 0                | 0.00          |
| R201             | On         | 22/12/2014         | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R201/R:On        | 22/12/2014 | Price Contribution |                    |        | 100.00000  | 100.00000 |              |                   |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        |        |            | 181.85427 | 181.86058    |                   |            | 0.00  | 0                | 34,606.00     |
| R202             | On         | 02/02/2012         | Bond Future        | 177.00 | Call       |           | 4,861.00000  | 4,854,000         |            | 0.00  | 0                | 0.00          |
| R202             | On         | 02/02/2012         | Bond Future        | 177.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202             | On | 02/02/2012 | Bond Future        | 177.05 | Call       |           | 4,811.00000  | 4,804,000         |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/02/2012 | Bond Future        | 177.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/02/2012 | Bond Future        | 176.95 | Call       |           | 4,911.00000  | 4,904,000         |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/02/2012 | Bond Future        | 176.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 07/12/2033 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        |        |            | 7.72400   | 7.75700      |                   | 6.92       | 0.00  | 0                | 1,867.00      |
| R203             | On | 02/02/2012 | Bond Future        | 8.75   | Call       |           | 4,524.00000  | 4,657,000         | 7.21       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.75   | Put        |           | 139.00000    | 122,000           | 7.21       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.80   | Call       |           | 4,719.00000  | 4,855,000         | 7.21       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.80   | Put        |           | 120.00000    | 106,000           | 7.21       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.70   | Call       |           | 4,330.00000  | 4,461,000         | 7.21       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.70   | Put        |           | 160.00000    | 141,000           | 7.21       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 6.95   | Put        |           | 3,941.00000  | 3,806,000         | 6.84       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 6.95   | Call       |           | 198.00000    | 213,000           | 6.84       | 0.00  | 0                | 2,640.00      |
| R203             | On | 02/02/2012 | Bond Future        | 7.20   | Put        |           | 2,964.00000  | 2,841,000         | 6.91       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 7.20   | Call       |           | 398.00000    | 425,000           | 6.91       | 0.00  | 0                | 880.00        |
| R203             | On | 02/02/2012 | Bond Future        | 7.35   | Call       |           | 576.00000    | 612,000           | 6.95       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 7.35   | Put        |           | 2,443.00000  | 2,329,000         | 6.95       | 0.00  | 0                | 880.00        |
| R203             | On | 02/02/2012 | Bond Future        | 7.95   | Call       |           | 1,798.00000  | 1,882,000         | 7.13       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 7.95   | Put        |           | 927.00000    | 861,000           | 7.13       | 0.00  | 0                | 2,640.00      |
| R203             | On | 03/05/2012 | Bond Future        |        |            | 7.82400   | 7.85800      |                   | 7.81       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 4,549.00000  | 4,658,000         | 7.98       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.75   | Put        |           | 759.00000    | 720,000           | 7.98       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 4,706.00000  | 4,817,000         | 7.98       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 709.00000    | 672,000           | 7.98       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 4,394.00000  | 4,501,000         | 7.98       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 812.00000    | 771,000           | 7.98       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        |        |            | 7.92300   | 7.96000      |                   | 8.13       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 4,132.00000  | 4,225,000         | 8.42       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 1,915.00000  | 1,854,000         | 8.42       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 4,256.00000  | 4,350,000         | 8.42       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 1,837.00000  | 1,777,000         | 8.42       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 4,005.00000  | 4,096,000         | 8.41       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 1,991.00000  | 1,928,000         | 8.41       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        |        |            | 8.03500   | 8.07300      |                   | 8.16       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.75   | Call       |           | 2,665.00000  | 2,729,000         | 8.24       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.75   | Put        |           | 3,958.00000  | 3,871,000         | 8.24       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.80   | Call       |           | 2,756.00000  | 2,822,000         | 8.25       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.80   | Put        |           | 3,848.00000  | 3,762,000         | 8.25       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.70   | Call       |           | 2,574.00000  | 2,637,000         | 8.22       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.70   | Put        |           | 4,069.00000  | 3,981,000         | 8.22       | 0.00  | 0                | 0.00          |
| R203             | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R203/R           | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        |        |            | 8.00400   | 8.05700      |                   | 9.37       | 0.00  | 0                | 2,908.00      |
| R204             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 5,024.00000  | 5,260,000         | 9.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 277.00000    | 237,000           | 9.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 5,236.00000  | 5,476,000         | 9.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 245.00000    | 210,000           | 9.74       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 4,814.00000  | 5,047,000         | 9.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 311.00000    | 269,000           | 9.74       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        |        |            | 8.10300   | 8.15800      |                   | 9.58       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 4,286.00000  | 4,471,000         | 9.60       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.75   | Put        |           | 1,372.00000  | 1,280,000         | 9.60       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 4,448.00000  | 4,636,000         | 9.60       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 1,292.00000  | 1,204,000         | 9.60       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 4,128.00000  | 4,308,000         | 9.60       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 1,456.00000  | 1,359,000         | 9.60       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        |        |            | 8.20200   | 8.26100      |                   | 9.80       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 3,922.00000  | 4,081,000         | 10.07      | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 2,773.00000  | 2,646,000         | 10.07      | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 4,057.00000  | 4,219,000         | 10.09      | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 2,670.00000  | 2,546,000         | 10.09      | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 3,788.00000  | 3,944,000         | 10.05      | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 2,878.00000  | 2,748,000         | 10.05      | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        |        |            | 8.30700   | 8.36800      |                   | 9.91       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.00   | Call       |           | 3,111.00000  | 3,235,000         | 9.91       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.00   | Put        |           | 4,847.00000  | 4,686,000         | 9.91       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.05   | Call       |           | 3,217.00000  | 3,344,000         | 9.93       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.05   | Put        |           | 4,715.00000  | 4,557,000         | 9.93       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.95   | Call       |           | 3,007.00000  | 3,129,000         | 9.89       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.95   | Put        |           | 4,982.00000  | 4,819,000         | 9.89       | 0.00  | 0                | 0.00          |
| R204             | On | 21/12/2018 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R204/R           | On | 21/12/2018 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        |        |            | 6.37400   | 6.39100      |                   | 2.00       | 0.00  | 0                | 300.00        |
| R206             | On | 02/02/2012 | Bond Future        | 8.00   | Call       |           | 2,873.00000  | 2,904,000         | 2.10       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.00   | Put        |           | 0.00000      | 0,000             | 2.10       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.05   | Call       |           | 2,961.00000  | 2,992,000         | 2.10       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.05   | Put        |           | 0.00000      | 0,000             | 2.10       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 7.95   | Call       |           | 2,786.00000  | 2,817,000         | 2.10       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 7.95   | Put        |           | 1.00000      | 1,000             | 2.10       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        |        |            | 6.43900   | 6.45900      |                   | 2.03       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.50   | Call       |           | 1,736.00000  | 1,763,000         | 2.12       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.50   | Put        |           | 95.00000     | 90,000            | 2.12       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.55   | Call       |           | 1,804.00000  | 1,831,000         | 2.12       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.55   | Put        |           | 85.00000     | 80,000            | 2.12       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.45   | Call       |           | 1,669.00000  | 1,695,000         | 2.12       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.45   | Put        |           | 106.00000    | 100,000           | 2.12       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        |        |            | 6.50000   | 6.52300      |                   | 2.24       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Call       |           | 1,376.00000  | 1,397,000         | 2.34       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Put        |           | 391.00000    | 380,000           | 2.34       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Call       |           | 1,423.00000  | 1,444,000         | 2.34       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Put        |           | 370.00000    | 360,000           | 2.34       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Call       |           | 1,330.00000  | 1,350,000         | 2.34       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Put        |           | 412.00000    | 401,000           | 2.34       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        |        |            | 6.56300   | 6.58900      |                   | 2.19       | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| R206             | On | 01/11/2012 | Bond Future        | 6.00   | Call       |           | 591.00000    | 601,000           | 2.21       | 0.00           | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.00   | Put        |           | 1,264.00000  | 1,245,000         | 2.21       | 0.00           | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.05   | Call       |           | 615.00000    | 626,000           | 2.22       | 0.00           | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.05   | Put        |           | 1,231.00000  | 1,212,000         | 2.22       | 0.00           | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.95   | Call       |           | 568.00000    | 578,000           | 2.21       | 0.00           | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.95   | Put        |           | 1,299.00000  | 1,279,000         | 2.21       | 0.00           | 0                | 0.00          |
| R206             | On | 15/01/2014 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        |        |            | 8.21200   | 8.27500      |                   | 9.16       | 558,131,246.40 | 5,880            | 30,066.00     |
| R207             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 4,227.00000  | 4,519,000         | 9.58       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 329.00000    | 272,000           | 9.58       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 4,447.00000  | 4,745,000         | 9.58       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 287.00000    | 237,000           | 9.58       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 4,008.00000  | 4,294,000         | 9.56       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 372.00000    | 309,000           | 9.56       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 7.35   | Put        |           | 5,430.00000  | 5,109,000         | 8.89       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 7.35   | Call       |           | 144.00000    | 172,000           | 8.89       | 0.00           | 0                | 1,920.00      |
| R207             | On | 02/02/2012 | Bond Future        | 7.65   | Put        |           | 3,902.00000  | 3,614,000         | 9.02       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 7.65   | Call       |           | 370.00000    | 431,000           | 9.02       | 0.00           | 0                | 640.00        |
| R207             | On | 02/02/2012 | Bond Future        | 7.85   | Call       |           | 627.00000    | 719,000           | 9.10       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 7.85   | Put        |           | 3,011.00000  | 2,754,000         | 9.10       | 0.00           | 0                | 640.00        |
| R207             | On | 02/02/2012 | Bond Future        | 8.50   | Call       |           | 2,242.00000  | 2,458,000         | 9.37       | 0.00           | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 8.50   | Put        |           | 1,010.00000  | 877,000           | 9.37       | 0.00           | 0                | 1,920.00      |
| R207             | On | 03/05/2012 | Bond Future        |        |            | 8.30900   | 8.37500      |                   | 10.86      | 0.00           | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 3,878.00000  | 4,096,000         | 10.99      | 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        | 8.75   | Put        |           | 1,893.00000  | 1,756,000         | 10.99      | 0.00          | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 4,038.00000  | 4,261,000         | 11.00      | 0.00          | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 1,792.00000  | 1,661,000         | 11.00      | 0.00          | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 3,722.00000  | 3,934,000         | 10.98      | 0.00          | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 1,999.00000  | 1,856,000         | 10.98      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        |        |            | 8.40700   | 8.47500      |                   | 11.02      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 4,259.00000  | 4,462,000         | 11.34      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 2,841.00000  | 2,689,000         | 11.34      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 4,406.00000  | 4,613,000         | 11.36      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 2,733.00000  | 2,585,000         | 11.36      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 4,114.00000  | 4,313,000         | 11.32      | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 2,952.00000  | 2,796,000         | 11.32      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        |        |            | 8.50500   | 8.57700      |                   | 11.20      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.25   | Call       |           | 3,382.00000  | 3,546,000         | 11.20      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.25   | Put        |           | 5,053.00000  | 4,852,000         | 11.20      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.30   | Call       |           | 3,498.00000  | 3,665,000         | 11.22      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.30   | Put        |           | 4,911.00000  | 4,713,000         | 11.22      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.20   | Call       |           | 3,268.00000  | 3,428,000         | 11.18      | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.20   | Put        |           | 5,197.00000  | 4,993,000         | 11.18      | 0.00          | 0                | 0.00          |
| R207             | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00          | 0                | 0.00          |
| R207/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00          | 0                | 0.00          |
| R207/R:          | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00          | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        |        |            | 8.23400   | 8.30700      |                   | 9.42       | 71,127,955.80 | 765              | 14,105.00     |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 4,309.00000  | 4,676,000         | 9.89       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 323.00000    | 257,000           | 9.89       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 4,545.00000  | 4,919,000         | 9.89       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 281.00000    | 221,000           | 9.89       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 4,074.00000  | 4,434,000         | 9.87       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 368.00000    | 295,000           | 9.87       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 7.45   | Put        |           | 5,410.00000  | 5,014,000         | 9.17       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 7.45   | Call       |           | 152.00000    | 190,000           | 9.17       | 0.00  | 0                | 2,880.00      |
| R208             | On | 02/02/2012 | Bond Future | 7.70   | Put        |           | 4,037.00000  | 3,679,000         | 9.29       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 7.70   | Call       |           | 352.00000    | 427,000           | 9.29       | 0.00  | 0                | 960.00        |
| R208             | On | 02/02/2012 | Bond Future | 7.90   | Call       |           | 621.00000    | 737,000           | 9.38       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 7.90   | Put        |           | 3,071.00000  | 2,754,000         | 9.38       | 0.00  | 0                | 960.00        |
| R208             | On | 02/02/2012 | Bond Future | 8.55   | Call       |           | 2,377.00000  | 2,657,000         | 9.67       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 8.55   | Put        |           | 953.00000    | 800,000           | 9.67       | 0.00  | 0                | 2,880.00      |
| R208             | On | 03/05/2012 | Bond Future |        |            | 8.32000   | 8.39600      |                   | 11.44      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 4,820.00000  | 5,125,000         | 11.84      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 1,416.00000  | 1,281,000         | 11.84      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 5,006.00000  | 5,318,000         | 11.84      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 1,327.00000  | 1,199,000         | 11.84      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 4,632.00000  | 4,931,000         | 11.82      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 1,503.00000  | 1,362,000         | 11.82      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future |        |            | 8.40500   | 8.48400      |                   | 11.67      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 4,430.00000  | 4,688,000         | 12.03      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 2,947.00000  | 2,758,000         | 12.03      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 4,589.00000  | 4,852,000         | 12.05      | 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        | 8.80   | Put        |           | 2,831.00000  | 2,647,000         | 12.05      | 0.00       | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 4,274.00000  | 4,526,000         | 12.01      | 0.00       | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 3,067.00000  | 2,873,000         | 12.01      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        |        |            | 8.49500   | 8.57700      |                   | 11.69      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.25   | Call       |           | 3,263.00000  | 3,466,000         | 11.69      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.25   | Put        |           | 5,082.00000  | 4,833,000         | 11.69      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.30   | Call       |           | 3,388.00000  | 3,595,000         | 11.71      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.30   | Put        |           | 4,926.00000  | 4,681,000         | 11.71      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.20   | Call       |           | 3,142.00000  | 3,340,000         | 11.67      | 0.00       | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.20   | Put        |           | 5,243.00000  | 4,989,000         | 11.67      | 0.00       | 0                | 0.00          |
| R208             | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00       | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00       | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00       | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00       | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        |        |            | 9.07200   | 9.12400      |                   | 20.86      | 373,753.90 | 5                | 2,599.00      |
| R209             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 2,190.00000  | 2,356,000         | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 3,127.00000  | 2,903,000         | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 2,357.00000  | 2,532,000         | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 2,914.00000  | 2,698,000         | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 2,031.00000  | 2,188,000         | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 3,352.00000  | 3,118,000         | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        |        |            | 9.14600   | 9.19900      |                   | 19.95      | 0.00       | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.00   | Call       |           | 3,170.00000  | 3,344,000         | 19.95      | 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        | 9.00   | Put        |           | 4,663.00000  | 4,444,000         | 19.95      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.05   | Call       |           | 3,336.00000  | 3,516,000         | 19.98      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 9.05   | Put        |           | 4,449.00000  | 4,236,000         | 19.98      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 8.95   | Call       |           | 3,007.00000  | 3,175,000         | 19.91      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future        | 8.95   | Put        |           | 4,883.00000  | 4,658,000         | 19.91      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        |        |            | 9.21800   | 9.27300      |                   | 19.95      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.25   | Call       |           | 4,793.00000  | 4,998,000         | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.25   | Put        |           | 4,961.00000  | 4,763,000         | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.30   | Call       |           | 4,963.00000  | 5,173,000         | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.30   | Put        |           | 4,767.00000  | 4,575,000         | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.20   | Call       |           | 4,626.00000  | 4,826,000         | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.20   | Put        |           | 5,161.00000  | 4,958,000         | 20.00      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        |        |            | 9.29300   | 9.34900      |                   | 19.95      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.00   | Call       |           | 4,410.00000  | 4,593,000         | 19.95      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.00   | Put        |           | 6,990.00000  | 6,769,000         | 19.95      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.05   | Call       |           | 4,568.00000  | 4,755,000         | 19.98      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.05   | Put        |           | 6,769.00000  | 6,552,000         | 19.98      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.95   | Call       |           | 4,252.00000  | 4,430,000         | 19.91      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.95   | Put        |           | 7,214.00000  | 6,988,000         | 19.91      | 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          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209/R:On        | 31/03/2036 | Price Contribution |                    |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R210             | On         | 02/02/2012         | Bond Future        |        |            | 137.34424 | 137.34908    |                   |            | 0.00  | 0                | 750.00        |
| R210             | On         | 02/02/2012         | Bond Future        | 131.00 | Call       |           | 6,349.00000  | 6,344,000         |            | 0.00  | 0                | 0.00          |
| R210             | On         | 02/02/2012         | Bond Future        | 131.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On         | 02/02/2012         | Bond Future        | 131.05 | Call       |           | 6,299.00000  | 6,294,000         |            | 0.00  | 0                | 0.00          |
| R210             | On         | 02/02/2012         | Bond Future        | 131.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On         | 02/02/2012         | Bond Future        | 130.95 | Call       |           | 6,399.00000  | 6,394,000         |            | 0.00  | 0                | 0.00          |
| R210             | On         | 02/02/2012         | Bond Future        | 130.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On         | 31/03/2028         | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R211             | On         | 02/02/2012         | Bond Future        |        |            | 114.75717 | 114.76503    |                   |            | 0.00  | 0                | 480.00        |
| R211             | On         | 02/02/2012         | Bond Future        | 110.50 | Call       |           | 4,265.00000  | 4,257,000         |            | 0.00  | 0                | 0.00          |
| R211             | On         | 02/02/2012         | Bond Future        | 110.50 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R211             | On         | 02/02/2012         | Bond Future        | 110.55 | Call       |           | 4,215.00000  | 4,207,000         |            | 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       |           | 4,315.00000  | 4,307,000         |            | 0.00  | 0                | 0.00          |
| R211             | On         | 02/02/2012         | Bond Future        | 110.45 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R211             | On         | 31/01/2017         | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R212             | On         | 02/02/2012         | Bond Future        |        |            | 111.28650 | 111.48905    |                   |            | 0.00  | 0                | 2,677.00      |
| R212             | On         | 02/02/2012         | Bond Future        | 108.50 | Call       |           | 2,989.00000  | 2,787,000         |            | 0.00  | 0                | 0.00          |
| R212             | On         | 02/02/2012         | Bond Future        | 108.50 | Put        |           | 0.00000      | 1,000             |            | 0.00  | 0                | 0.00          |
| R212             | On         | 02/02/2012         | Bond Future        | 108.55 | Call       |           | 2,939.00000  | 2,737,000         |            | 0.00  | 0                | 0.00          |
| R212             | On         | 02/02/2012         | Bond Future        | 108.55 | Put        |           | 0.00000      | 1,000             |            | 0.00  | 0                | 0.00          |
| R212             | On         | 02/02/2012         | Bond Future        | 108.45 | Call       |           | 3,039.00000  | 2,837,000         |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R212             | On | 02/02/2012 | Bond Future        | 108.45 | Put        |           | 0.00000      | 1,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 31/01/2022 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        |        |            | 9.07100   | 9.10200      |                   | 18.66      | 0.00  | 0                | 487.00        |
| R213             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 2,468.00000  | 2,562,000         | 19.11      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 3,256.00000  | 3,112,000         | 19.11      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 2,656.00000  | 2,755,000         | 19.20      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 3,056.00000  | 2,917,000         | 19.20      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 2,287.00000  | 2,376,000         | 19.02      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 3,466.00000  | 3,317,000         | 19.02      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        |        |            | 9.15000   | 9.18200      |                   | 18.21      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.25   | Call       |           | 4,394.00000  | 4,514,000         | 19.05      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.25   | Put        |           | 3,882.00000  | 3,760,000         | 19.05      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.30   | Call       |           | 4,599.00000  | 4,723,000         | 19.14      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.30   | Put        |           | 3,714.00000  | 3,596,000         | 19.14      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.20   | Call       |           | 4,192.00000  | 4,309,000         | 18.97      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.20   | Put        |           | 4,056.00000  | 3,931,000         | 18.97      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        |        |            | 9.22800   | 9.26100      |                   | 17.83      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.25   | Call       |           | 4,993.00000  | 5,114,000         | 18.23      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.25   | Put        |           | 5,075.00000  | 4,950,000         | 18.23      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.30   | Call       |           | 5,190.00000  | 5,314,000         | 18.31      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.30   | Put        |           | 4,900.00000  | 4,778,000         | 18.31      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.20   | Call       |           | 4,798.00000  | 4,916,000         | 18.15      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.20   | Put        |           | 5,254.00000  | 5,126,000         | 18.15      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future        |        |            | 9.31000   | 9.34400      |                   | 18.21      | 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 | 01/11/2012 | Bond Future             | 9.00   | Call       |              | 4,588.00000  | 4,696,000         | 18.21      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.00   | Put        |              | 7,174.00000  | 7,031,000         | 18.21      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.05   | Call       |              | 4,767.00000  | 4,879,000         | 18.29      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.05   | Put        |              | 6,969.00000  | 6,831,000         | 18.29      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.95   | Call       |              | 4,407.00000  | 4,513,000         | 18.11      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.95   | Put        |              | 7,379.00000  | 7,235,000         | 18.11      | 0.00  | 0                | 0.00          |
| R213             | On | 28/02/2031 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R213/R           | On | 28/02/2031 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R214             | On | 28/02/2041 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R214/R           | On | 28/02/2041 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RAIN             | On | 19/12/2011 | Foreign Exchange Future |        |            | 16,907.64000 | 16,968.68000 |                   |            | 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 |        |            | 1.33820      | 1.34130      |                   | 25.64      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.10   | Call       |              | 2,416.00000  | 2,385,000         | 31.17      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.10   | Put        |              | 3.00000      | 3,000             | 31.17      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.15   | Call       |              | 1,918.00000  | 1,888,000         | 27.46      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.15   | Put        |              | 5.00000      | 6,000             | 27.46      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.05   | Call       |              | 2,913.00000  | 2,882,000         | 31.65      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/12/2011 | Foreign Exchange Future | 1.05   | Put        |              | 0.00000      | 0,000             | 31.65      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/03/2012 | Foreign Exchange Future |        |            | 1.35560      | 1.35890      |                   | 24.32      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/03/2012 | Foreign Exchange Future | 1.20   | Call       |              | 1,721.00000  | 1,693,000         | 22.06      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 19/03/2012 | Foreign Exchange Future | 1.20   | Put        |              | 132.00000    | 137,000           | 22.06      | 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                        | 19/03/2012 | Foreign Exchange Future | 1.25   | Call       |           | 1,346.00000  | 1,321,000         | 22.66      | 0.00                    | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.25   | Put        |           | 257.00000    | 265,000           | 22.66      | 0.00                    | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.15   | Call       |           | 2,149.00000  | 2,118,000         | 21.59      | 0.00                    | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.15   | Put        |           | 60.00000     | 62,000            | 21.59      | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |            |                         |        |            |           |              |                   |            | <b>1,170,626,311.38</b> | <b>65,593</b>    | <b>1 319 795.00</b> |

### i-Bonds

|          |            |           |  |  |           |           |  |  |      |   |              |
|----------|------------|-----------|--|--|-----------|-----------|--|--|------|---|--------------|
| 1BG4A1On | 21/03/2012 | Spot Bond |  |  | 5.93000   | 5.93000   |  |  | 0.00 | 0 | 0.00         |
| 1BG4A2On | 21/03/2012 | Spot Bond |  |  | 5.95000   | 5.95000   |  |  | 0.00 | 0 | 0.00         |
| 1BG4B On | 21/03/2012 | Spot Bond |  |  | 6.02000   | 6.02000   |  |  | 0.00 | 0 | 0.00         |
| 1BG4C On | 21/03/2012 | Spot Bond |  |  | 6.32000   | 6.32000   |  |  | 0.00 | 0 | 0.00         |
| 1BG4D On | 21/03/2012 | Spot Bond |  |  | 7.35000   | 7.35000   |  |  | 0.00 | 0 | 0.00         |
| 1BG4E On | 21/03/2012 | Spot Bond |  |  | 8.80000   | 8.80000   |  |  | 0.00 | 0 | 0.00         |
| 1BG4F On | 21/03/2012 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00         |
| AA02 On  | 28/03/2016 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00         |
| AA03 On  | 11/05/2015 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 7,000,000.00 |
| AA384LOn | 09/12/2011 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00         |
| AA385LOn | 21/12/2011 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00         |
| AA386LOn | 22/12/2011 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AB05             | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,960,000.00  |
| AB06             | On | 27/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,000,000.00  |
| AB07             | On | 07/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,500,000.00  |
| AB08             | On | 03/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AB09             | On | 03/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AB308L           | On | 15/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AB309L           | On | 03/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCL1            | On | 22/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCPI1           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCPI2           | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCPI3           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN04           | On | 25/02/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN05           | On | 17/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN06           | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN07           | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN08           | On | 17/03/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| ABFN05           | On | 17/03/2026 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL10A           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 3,000,000.00  |
| ABL10E           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 500,000.00    |
| ABL11A           | On | 29/09/2014 |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00   |       | 4,000,000        | 2,000,000.00  |
| ABL11B           | On | 29/09/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 700,000.00    |
| ABL12E           | On | 08/03/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABL13            | On | 11/10/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 800,000.00    |
| ABL6             | On | 18/06/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 190,000.00    |
| ABL7             | On | 18/02/2013 |        |            | 100.00000 | 100.00000    |                   | 80,000,000,000.00    |       | 800,000          | 2,482,000.00  |
| ABL8A            | On | 19/09/2013 |        |            | 100.00000 | 100.00000    |                   | 2,560,000,000,000.00 |       | 25,600,000       | 13,600,000.00 |
| ABL8B            | On | 19/09/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 1,000,000.00  |
| ABL9             | On | 19/02/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 1,000,000.00  |
| ABLC04           | On | 15/02/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABLC05           | On | 07/05/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABLI01           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| ABLI02           | On | 08/05/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 2,900,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| 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                | 500,000.00    |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| ABN23            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN32            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN33            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN34            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN35            | On | 04/03/2013 | Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00               | 0                | 0.00          |
| ABN36            | On | 06/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN37            | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN38            | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN39            | On | 21/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN40            | On | 29/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN41            | On | 01/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN42            | On | 16/11/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS10            | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 10,011,000.00 |
| ABS5             | On | 01/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 7,506,000.00  |
| ABS6             | On | 01/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 320,000,000,000.00 | 3,200,000        | 800,000.00    |
| ABS7             | On | 11/09/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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                | 1,500,000.00  |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 4.00000   | 4.00000      |                   |            | 0.00  | 0                | 0.00          |
| ABS12            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS13            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS14            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL001           | On | 31/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL017           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL019           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL024           | On | 20/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL025           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL026           | On | 08/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL027           | On | 20/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL028           | On | 15/09/2015 | Spot Bond |        |            | 13.50000  | 13.50000     |                   |            | 0.00  | 0                | 0.00          |
| ACL029           | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL033           | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL036On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL038On         | 16/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL039On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL041On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL042On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL047On         | 22/10/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL053On         | 29/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL054On         | 29/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL066On         | 30/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL068On         | 22/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL070On         | 31/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL071On         | 20/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL072On         | 31/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL073On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL074On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL075On         | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL076On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL077On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL078On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL080On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL081On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL082On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL083On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL084On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL085On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL086On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL087On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL088On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL089On         | 20/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL090On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL091On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL092On         | 26/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL093On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL094On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL095On         | 20/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL096On         | 20/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL097On         | 20/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL098On         | 20/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL099On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL100On         | 20/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL101On         | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL102On         | 12/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL103On         | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL104On         | 20/12/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL105On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL106On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL107On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL108On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL109On         | 30/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL110On         | 30/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL111On         | 03/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL112On         | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL113On         | 30/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL114On         | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL115On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL116On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL117On         | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL118On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL119On         | 10/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL120On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL121On         | 01/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL122On         | 20/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL123On         | 27/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL124On         | 09/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL125On         | 20/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL126On         | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL127On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL128On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL129On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL130On         | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL131On         | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL132On         | 27/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL133On         | 26/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL134On         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL135On         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL136On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL137On         | 02/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL138On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL139On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL140On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL141           | On | 30/07/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL142           | On | 20/12/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL143           | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL144           | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,000,000.00  |
| ADB01            | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ADB02            | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ADB03            | On | 09/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AER01            | On | 18/11/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR01            | On | 15/03/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,009,000.00  |
| AIR01U           | On | 06/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR02            | On | 30/04/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR02U           | On | 05/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR03            | On | 09/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 15,503,000.00 |
| AIR03U           | On | 26/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR04U           | On | 26/10/2029 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIRL01           | On | 30/04/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,200,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AIRL02           | On | 18/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW10            | On | 01/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW11            | On | 01/10/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW2             | On | 02/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 22,500,000.00 |
| BAW3             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW5             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW6             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 700,000.00    |
| BAW7             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW8             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW9             | On | 03/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA01           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA06On         | 30/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA07On         | 31/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA08On         | 31/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA09On         | 31/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA10On         | 31/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA11On         | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA12On         | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA13On         | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA14On         | 30/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA15On         | 30/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA16On         | 30/09/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| BAYA17On         | 30/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA18On         | 31/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA19On         | 31/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA20On         | 30/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYB01On         | 31/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYB02           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYB03           | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYC10           | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD10           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD20           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD30           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD40           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD50           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD60           | 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          |
| BCP520           | On | 23/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP530           | On | 17/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0202           | On | 31/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0205           | On | 28/04/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0206           | On | 02/03/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| 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          |
| BD311E           | 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          |
| BD311F           | On | 20/09/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BEER0            | On | 19/07/2012 |        |            | 100.00000 | 100.00000    |                   | 1,800,000,000,000.00 |       | 18,000,000       | 11,000,000.00 |
| BG22A1           | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22A2           | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| BG22A3           | 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          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BG22D            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG22Y            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32B            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32C            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32D            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG32Y            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BID01            | On | 06/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,010,000.00  |
| BID02            | On | 14/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BID03            | On | 14/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BIDC14           | On | 26/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BIDC15           | On | 23/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BIDC16           | On | 17/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BIDC17           | On | 03/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1B            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1C            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1D            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1E            | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1F            | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| BUS01            | On | 30/09/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL03            | On | 18/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| CBL04            | On | 18/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 500,000.00    |
| CBL05            | On | 02/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 500,000.00    |
| CBL06            | On | 02/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 4,506,000.00  |
| CBL08            | On | 02/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CBL09            | On | 29/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CBL10            | On | 06/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CBL11            | On | 06/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 8,504,000.00  |
| CBL12            | On | 06/09/2018 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| CCT01            | On | 23/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CCT02            | On | 12/06/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CCT03            | On | 15/03/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 33,000,000.00 |
| CGR6             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CGR7             | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CGR8             | On | 22/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CGR9             | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| CLN100           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| CLN121           | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| CLN123           | On | 23/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 800,000,000,000.00 | 8,000,000        | 0.00          |
| CLN124           | On | 20/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN125           | On | 16/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN126           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN127           | On | 01/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN128           | On | 20/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN129           | On | 16/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN130           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN132           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN133           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN134           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN135           | On | 22/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN136           | On | 22/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN138           | On | 31/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN140           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN141           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN143On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN145On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN147On 19/04/2013 Spot Bond |        |            | 13.64000  | 13.64000     |                   |            | 0.00  | 0                | 0.00          |
| CLN148On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN149On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN152On 20/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN153On 25/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN154On 20/03/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN155On 20/12/2011 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN156On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN157On 20/12/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN158On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN159On 14/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN161On 18/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN162On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN163On 20/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| CLN172           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN173           | On | 25/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN174           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN175           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN176           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN177           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN178           | On | 15/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN179           | On | 20/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN180           | On | 26/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

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



| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN197On         | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN198On         | 13/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN199On         | 13/09/2016 | Spot Bond |        |            | 2.40000   | 2.40000      |                   |            | 0.00  | 0                | 0.00          |
| CLN200On         | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN201On         | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN202On         | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN203On         | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN204On         | 20/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN205On         | 24/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN206On         | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN207On         | 21/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN208On         | 30/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN209On         | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN210On         | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN211On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN212On         | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| CLN213           | On | 12/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 400,000,000,000.00   | 4,000,000        | 2,000,000.00  |
| CLN214           | On | 12/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN215           | On | 17/10/2016 |        |            | 8.52000   | 8.52000      |                   |            | 0.00                 | 0                | 0.00          |
| CLN216           | On | 11/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN217           | On | 11/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN218           | On | 20/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN219           | On | 20/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN22            | On | 11/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN220           | On | 20/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN221           | On | 20/10/2016 |        |            | 8.64500   | 8.64500      |                   |            | 0.00                 | 0                | 0.00          |
| CLN222           | On | 20/10/2016 |        |            | 8.64500   | 8.64500      |                   |            | 0.00                 | 0                | 0.00          |
| CLN223           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 9,600,000,000,000.00 | 96,000,000       | 64,000,000.00 |
| CLN34            | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN39            | On | 07/02/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN40            | On | 07/02/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| CLN42            | On | 18/04/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN44            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN46            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN47            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN48            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN49            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN50            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN51            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 300,000.00    |
| CLN52            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN70            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN71            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN77            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN83            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN85            | On | 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN88            | On | 28/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN89            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN90            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN91            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN92            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN93            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN94            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN95            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN96            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| CLN97            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLN99            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF01           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF02           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF03           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF04           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF05           | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| CLNF06           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ02            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ03            | On | 26/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ04            | On | 05/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 160,000,000,000.00 | 1,600,000        | 3,404,000.00  |
| COJ05            | On | 05/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 40,000,000,000.00  | 400,000          | 1,490,000.00  |
| COJ06            | On | 09/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ07            | On | 23/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ10            | On | 18/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| COJ11            | On | 29/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| COJ12            | On | 17/02/2012 | Spot Bond |        |            | 5.86800   | 5.86800      |                   |            | 0.00                 | 0                | 0.00           |
| COJ13            | On | 18/04/2012 | Spot Bond |        |            | 6.05000   | 6.05000      |                   |            | 0.00                 | 0                | 0.00           |
| 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           |
| DENG2            | On | 01/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| DRD02            | On | 01/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| DV13             | On | 25/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| DV21             | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,600,000,000,000.00 | 16,000,000       | 27,000,000.00  |
| DV22             | On | 07/02/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00   | 2,000,000        | 72,023,000.00  |
| DV23             | On | 27/02/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 490,000,000,000.00   | 4,900,000        | 128,261,039.00 |
| DVF12            | On | 13/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 3,200,000.00   |
| E170             | On | 01/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 16,033,500.00  |
| 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 | 30/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| EL15             | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EMM01            | On | 28/07/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EMM02            | On | 11/03/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EPF001           | On | 19/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ141            | L  | 09/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ142            | L  | 09/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ149            | L  | 13/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ155            | L  | 08/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ156            | L  | 07/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ157            | L  | 08/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ158            | L  | 16/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ159            | L  | 30/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ160            | L  | 13/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ161            | L  | 13/02/2012 |        |            | 6.16900   | 6.16900      |                   |            | 0.00  | 0                | 0.00          |
| EQ162            | L  | 23/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ163            | L  | 17/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On | 18/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| EQS02            | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| EQS04            | On | 22/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERS3A            | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERS3A            | On | 17/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERS3B            | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERS3B            | On | 17/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERS3C            | On | 17/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERS3C            | On | 17/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| ES15             | On | 30/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 54,000,000.00  |
| ES18             | On | 20/04/2018 | Spot Bond |        |            | 9.25000   | 9.25000      |                   |            | 0.00  | 0                | 455,198,000.00 |
| ES23             | On | 25/01/2023 | Spot Bond |        |            | 10.00000  | 10.00000     |                   |            | 0.00  | 0                | 80,000,000.00  |
| ES26             | On | 02/04/2026 | Spot Bond |        |            | 7.85000   | 7.85000      |                   |            | 0.00  | 0                | 45,295,000.00  |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| ES33             | On | 15/09/2033 | Spot Bond |        |            | 7.50000   | 7.50000      |                   |            | 1,875,000,000,000.00 | 250,000,000      | 230,284,000.00 |
| FR002L           | On | 02/08/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FR003L           | On | 02/08/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FR2A3C           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 1,600,000.00   |
| FR2B3C           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FR2C3C           | On | 15/08/2013 | Spot Bond |        |            | 8.37500   | 8.37500      |                   |            | 0.00                 | 0                | 0.00           |
| FR2D3L           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FRB03            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 144,000,000,000.00   | 1,440,000        | 5,360,000.00   |
| FRB05            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 160,000,000,000.00   | 1,600,000        | 400,000.00     |
| FRB06            | On | 05/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FRB07            | On | 06/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FRB08            | On | 10/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FRB09            | On | 10/06/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FRBC2            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| FRBC2            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 400,000.00     |
| FRBI01           | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBI04           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 500,000.00    |
| FRBI07           | On | 07/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI22           | On | 31/01/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI23           | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI28           | On | 31/03/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI33           | On | 07/12/2033 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| FRC17            | On | 03/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC29            | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC37            | On | 20/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC40            | On | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC41            | On | 25/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC42            | On | 25/11/2012 | Spot Bond |        |            | 6.90500   | 6.90500      |                   |            | 0.00               | 0                | 0.00          |
| FRC44            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC45            | On | 31/12/2011 | Spot Bond |        |            | 9.07500   | 9.07500      |                   |            | 0.00               | 0                | 0.00          |
| FRC46            | On | 10/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 200,000,000,000.00 | 2,000,000        | 1,000,000.00  |
| FRC47            | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC55            | On | 11/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC57            | On | 20/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC59            | On | 14/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC61            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC64            | On | 12/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| FRC65            | On | 12/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC66            | On | 31/01/2022 | Spot Bond |        |            | 5.87500   | 5.87500      |                   |            | 0.00  | 0                | 0.00          |
| FRC67            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC73            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC75            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC76            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC77            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC78            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC79            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC80            | On | 15/06/2016 | Spot Bond |        |            | 4.73000   | 4.73000      |                   |            | 0.00  | 0                | 0.00          |
| FRC81            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value                 | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-----------------------|------------------|---------------|
| FRC82            | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRC83            | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRC84            | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2A1           | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2A2           | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   | 112,000,000,000.00    | 112,000,000,000.00    | 1,120,000        | 280,000.00    |
| FRE2B1           | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2B2           | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2C            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2D            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2E            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2F            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRE2G            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRI15            | On | 14/03/2015 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 0.00          |
| FRJ13            | On | 01/09/2013 |        |            | 100.00000 | 100.00000    |                   | 26,000,000,000,000.00 | 26,000,000,000,000.00 | 260,000,000      | 0.00          |
| FRJ14            | On | 20/07/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00                  | 0                | 1,400,000.00  |
| FRJ16            | On | 21/01/2016 |        |            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRJ18            | On | 21/02/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS35            | On | 23/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS36            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS37            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS43            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS49            | On | 27/10/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS50            | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS51            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS52            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS53            | On | 27/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS54            | On | 09/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS55            | On | 09/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| FRS59            | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS60            | On | 24/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS61            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS62            | On | 04/11/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRX14            | On | 01/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 3,503,000.00  |
| FRX15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 1,019,000.00  |
| FRX16            | On | 21/02/2016 | Spot Bond |        |            | 9.00000   | 9.00000      |                   |            | 0.00             | 0                | 0.00          |
| FRX18            | On | 14/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRX24            | On | 10/12/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRX31            | On | 21/02/2031 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRX45            | On | 14/04/2045 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FTG1             | On | 05/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| GFC2             | On | 27/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,859,000,000.00 | 18,590,000       | 0.00          |
| GOVEX            | On | 09/05/2047 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 64,500,000.00    | 645              | 220.00        |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GPT12            | On | 28/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT13            | On | 01/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT2A            | On | 01/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT2B            | On | 01/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GPT2C            | On | 01/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GR1A2            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 171,069.00    |
| GRA28            | On | 01/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA28            | On | 15/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA29            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA29            | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRA29            | On | 15/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRB85            | On | 25/01/2012 |        |            | 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          |
| GRD16            | On | 06/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRD16            | On | 15/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GRDB1On          | 10/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRDC1On          | 10/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1AOn          | 18/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1BOn          | 18/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1COn          | 18/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1DOn          | 18/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRT01 On         | 08/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRT02 On         | 13/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRT03 On         | 15/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRT04 On         | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GSIZ16On         | 23/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1BOn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 500,000.00    |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| HMS1BOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 600,000.00    |
| HMS1BOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1COn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1COn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1COn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1COn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1DOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1DOn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1DOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1DOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1EOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 200,000.00    |
| HMS1EOn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1EOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1FOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HMS1GOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| HWAY2On          | 31/07/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 250,000,000.00 | 2,500,000        | 38,808,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| HWAY2            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 98,000,000.00 |
| HWAY2            | On | 07/12/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HWAY3            | On | 31/07/2034 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 17,006,000.00 |
| HWAY3            | On | 31/07/2035 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBC01            | On | 16/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL01            | On | 15/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL03            | On | 15/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 7,500,000.00  |
| IBL05            | On | 12/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL06            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL07            | On | 24/11/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL09            | On | 08/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,500,000.00  |
| IBL11            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 9,000,000.00  |
| IBL12            | On | 12/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,000,000.00  |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBL18            | On | 10/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL19            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL20            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL21            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL22            | On | 15/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL23            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL24            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL25            | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL26            | On | 18/08/2014 | Spot Bond |        |            | 1.75000   | 1.75000      |                   |            | 0.00  | 0                | 0.00          |
| IBL28            | On | 18/08/2016 | Spot Bond |        |            | 8.27000   | 8.27000      |                   |            | 0.00  | 0                | 0.00          |
| IBL32            | On | 03/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL33            | On | 03/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL34            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL36            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IC02             | On | 09/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,000,000.00  |
| IDCP01           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| IDCP02           | On | 19/04/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IFM01            | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH1A5           | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH1B            | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH1C            | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH1D            | On | 09/12/2028 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH2A2           | On | 22/03/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH2A3           | On | 22/03/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH2B            | On | 22/03/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH2C            | On | 22/03/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IKH2D            | On | 22/03/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IN04             | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IN07             | On | 16/05/2013 |        |            | 100.00000 | 100.00000    |                   | 300,000,000,000.00 |       | 3,000,000        | 1,000,000.00  |
| IN09             | On | 01/02/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IND132           | On | 10/08/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IND147           | On | 22/11/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND148           | On | 29/11/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND149           | On | 06/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND150           | On | 13/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND151           | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND202           | On | 10/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND203           | On | 17/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND204           | On | 24/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND205           | On | 31/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND206           | On | 07/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND207           | On | 14/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND208           | On | 21/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND209           | On | 28/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND210           | On | 06/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND211           | On | 13/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND212           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND213           | On | 27/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND214           | On | 03/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND215           | On | 10/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND216           | On | 17/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND217           | On | 24/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND218           | On | 02/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND219           | On | 08/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND220           | On | 15/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND221           | On | 22/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND222           | On | 29/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND223           | On | 05/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ING126           | On | 25/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 46,000,000.00 |
| ING127           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING128           | On | 26/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING129           | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING130           | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING131           | On | 24/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING30            | On | 30/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING31            | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING32            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING33            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING34            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING46            | On | 16/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING60U           | On | 28/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING82            | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING89            | On | 31/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING97            | On | 10/03/2012 | Spot Bond |        |            | 8.82500   | 8.82500      |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| INJ02            | On | 30/04/2015 | 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          |
| IP255U           | On | 31/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IPB3             | On | 04/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IPL4             | On | 29/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 72,000,000,000.00  |       | 720,000          | 184,000.00    |
| IPL5             | On | 28/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 400,000.00    |
| IPL6             | On | 28/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 30,014,000.00 |
| 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    |                   | 500,000,000,000.00 |       | 5,000,000        | 1,500,000.00  |
| 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    |                   | 680,000,000,000.00 |       | 6,800,000        | 2,200,000.00  |
| IV07             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IV08             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 40,000,000,000.00  |       | 400,000          | 100,000.00    |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| IV09             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 200,000.00     |
| IVA131           | On | 04/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA133           | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA134           | On | 25/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA135           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA147           | On | 24/11/2011 | Spot Bond |        |            | 97.59722  | 97.59722     |                   |            | 0.00                 | 0                | 0.00           |
| IVA148           | On | 01/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA149           | On | 08/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA201           | On | 05/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA202           | On | 12/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA203           | On | 19/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA203           | On | 19/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA204           | On | 26/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA205           | On | 02/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA206           | On | 09/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 218,000,000.00 |
| IVA207           | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00           |
| IVA208           | On | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 4,200,000,000,000.00 | 42,000,000       | 42,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| IVA209           | On | 01/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 58,300,000,000,000.00 | 583,000,000      | 464,000,000.00 |
| IVA210           | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 300,000,000,000.00    | 3,000,000        | 3,000,000.00   |
| IVA211           | On | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA212           | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA213           | On | 29/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA214           | On | 05/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA215           | On | 12/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA216           | On | 19/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA217           | On | 26/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA218           | On | 03/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA219           | On | 10/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA220           | On | 17/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA221           | On | 24/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA222           | On | 31/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA223           | On | 07/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVC001           | On | 05/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVC002           | On | 12/02/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC004           | On | 29/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,000,000.00  |
| KCF01L           | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KCF02L           | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB004           | On | 01/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB005           | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB006           | On | 01/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP003           | On | 01/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP004           | On | 01/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP005           | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KW01             | On | 31/10/2027 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LBK01            | On | 25/10/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LEO01            | On | 29/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 200,000.00    |
| LGL1             | On | 12/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,700,000.00  |
| MAQ00            | On | 09/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MAQ00            | On | 27/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-----------|------------------|---------------|
| MAQ00            | On | 09/02/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBF01            | On | 16/04/2012 |        |            | 7.09500   | 7.09500      |                   |                    | 0.00      | 0                | 0.00          |
| MBF01            | On | 15/04/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBF01            | On | 15/04/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBF02            | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBF02            | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBF02            | On | 26/05/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBF02            | On | 05/10/2012 |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00 | 4,000,000 | 4,000,000        | 2,000,000.00  |
| MBF02            | On | 07/10/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 800,000.00    |
| MBP01            | On | 30/01/2012 |        |            | 100.00000 | 100.00000    |                   | 400,000,000,000.00 | 4,000,000 | 4,000,000        | 2,000,000.00  |
| MBP01            | On | 29/01/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBP01            | On | 29/01/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBP14            | On | 10/02/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBP16            | On | 13/10/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBP17            | On | 23/11/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| MBP18            | On | 28/01/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| MEFSA            | On | 05/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/01/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSA            | On | 05/07/2026 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MEFSB            | On | 05/10/2016 |        |            | 8.59000   | 8.59000      |                   |            | 0.00  | 0                | 0.00          |
| MEFSB            | On | 05/01/2019 |        |            | 9.34000   | 9.34000      |                   |            | 0.00  | 0                | 0.00          |
| MEFSB            | On | 05/01/2022 |        |            | 10.01000  | 10.01000     |                   |            | 0.00  | 0                | 0.00          |
| MET01            | On | 15/12/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 74,800,000.00 |
| MFS1A            | On | 20/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MFS1A            | On | 20/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MFS1B            | On | 20/09/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| 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    |                   | 228,000,000,000.00 |       | 2,280,000        | 4,591,000.00  |
| 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                | 5,507,000.00  |
| MTN05            | On | 28/10/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| MTNC0            | On | 05/03/2012 |        |            | 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          |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|---------------|
| 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                | 0.00          |
| N4D68L           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| N4E68L           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| NBK10E           | On | 21/04/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| NBK11E           | On | 27/10/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| NBK1B            | On | 09/09/2012 |        |            | 100.00000 | 100.00000    |                   | 2,200,000,000,000.00  |       | 22,000,000       | 17,500,000.00 |
| NBK2A            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 5,019,000.00  |
| NBK2B            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 500,000.00    |
| NBK3A            | On | 09/09/2019 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 6,506,000.00  |
| NBK4             | On | 28/10/2024 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| NBK5B            | On | 19/04/2013 |        |            | 100.00000 | 100.00000    |                   | 25,400,000,000,000.00 |       | 254,000,000      | 3,600,000.00  |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NBK6A            | On | 19/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,000,000.00  |
| NBK6B            | On | 19/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 300,000.00    |
| NBK7B            | On | 19/04/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK8A            | On | 24/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK8B            | On | 24/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK9A            | On | 23/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 11,021,000.00 |
| NBK9B            | On | 23/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK11            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,800,000.00  |
| NCLN1            | On | 24/01/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN1            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 30/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 28/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 17/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 22/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 20/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 25/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| NCLN6            | On | 29/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 13/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| 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    |                   |            | 1,580,000,000,000.00 | 15,800,000       | 7,650,000.00  |
| 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    |                   |            | 236,000,000,000.00   | 2,360,000        | 7,603,000.00  |
| NED9             | On | 06/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NEDH1            | On | 20/11/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NEDH1            | On | 20/11/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NET31            | On | 30/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 2,900,000.00  |
| NET41            | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NILB10           | On | 08/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NMP20            | On | 24/07/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2016 |        |            | 6.82500   | 6.82500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2014 |        |            | 6.58500   | 6.58500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2012 |        |            | 6.12500   | 6.12500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2014 |        |            | 6.92500   | 6.92500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2012 |        |            | 6.57500   | 6.57500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1C1            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1C1            | On | 22/05/2014 |        |            | 7.32500   | 7.32500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1C1            | On | 22/05/2012 |        |            | 7.05500   | 7.05500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1C1            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQF1A            | On | 22/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQF1A            | On | 22/05/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| 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 | 22/11/2012 |        |            | 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 | 22/11/2012 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| NQF1C            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| NQF1D            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| NQF1D            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| NQF1D            | On | 22/05/2016 |        |            | 8.21500   | 8.21500      |                   |                   | 0.00  | 0                | 0.00          |
| NRA01            | On | 31/10/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 30,000,000.00 |
| NRA01            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 60,000,000.00 |
| NRA01            | On | 30/11/2018 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 9,800,000.00  |
| NRA01            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| NRA02            | On | 31/10/2022 |        |            | 100.00000 | 100.00000    |                   | 40,000,000,000.00 | 0.00  | 400,000          | 11,112,000.00 |
| 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    |                   | 40,000,000,000.00 | 0.00  | 400,000          | 5,000,000.00  |
| 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    |                   | 280,000,000.00 | 280,000,000.00 | 2,800,000        | 27,721,000.00 |
| OMN01            | On | 28/11/2012 |        |            | 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                | 300,000.00    |
| OTCA0            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |                | 0.00           | 0                | 300,000.00    |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| OTCA0            | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,100,000.00  |
| OTCA0            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OTCA1            | On | 30/04/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OTCA1            | On | 31/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OTCB1            | On | 31/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| PNP03            | On | 21/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP04            | On | 16/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| PR2C1fOn         | 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          |
| PR2D1fOn         | 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 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP1B:           | On | 01/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP1C:           | On | 01/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP2A:           | On | 04/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R009P            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R010P            | On | 21/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R155             | On | 31/08/2013 | Spot Bond |        |            |           | 0.00000      |                   |                        | 0.00           | 0                 | 22,000,000.00 |
| R157             | On | 15/09/2015 | Spot Bond |        |            | 6.97000   | 6.99000      |                   | 174,455,573,702,750.00 | 25,029,494,075 | 19,906,386,952.00 |               |
| R158P            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R159P            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R179             | On | 01/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R186             | On | 21/12/2026 | Spot Bond |        |            | 8.65000   | 8.67000      |                   | 31,823,911,385,000.00  | 3,679,064,900  | 9,679,299,900.00  |               |
| R187P            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R188P            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R189             | On | 31/03/2013 | Spot Bond |        |            | 216.53511 | 216.52332    |                   | 27,678,816,970,860.00  | 127,826,000    | 933,033,513.00    |               |
| R197             | On | 07/12/2023 | Spot Bond |        |            | 2.38000   | 2.38000      |                   | 544,361,192,200.00     | 228,723,190    | 287,015,865.00    |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| R201             | On | 21/12/2014 | Spot Bond |        |            | 6.50000   | 6.52000      |                   |            | 11,928,585,500,000.00 | 1,835,167,000    | 2,343,819,000.00 |
| R202             | On | 07/12/2033 | Spot Bond |        |            | 2.45000   | 2.45000      |                   |            | 509,073,250,000.00    | 207,785,000      | 1,169,535,000.00 |
| R203             | On | 15/09/2017 | Spot Bond |        |            | 7.63500   | 7.66500      |                   |            | 40,905,703,178,250.00 | 5,357,655,950    | 6,222,895,950.00 |
| R204             | On | 21/12/2018 | Spot Bond |        |            | 7.92000   | 7.97000      |                   |            | 28,099,609,560,000.00 | 3,547,930,500    | 5,638,340,422.00 |
| 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 |        |            | 6.30000   | 6.31500      |                   |            | 14,397,768,000,000.00 | 2,285,360,000    | 5,276,263,000.00 |
| R207             | On | 15/01/2020 | Spot Bond |        |            | 8.13000   | 8.19000      |                   |            | 46,303,330,458,000.00 | 5,695,366,600    | 7,777,920,000.00 |
| R208             | On | 31/03/2021 | Spot Bond |        |            | 8.16000   | 8.23000      |                   |            | 42,422,427,504,000.00 | 5,198,826,900    | 6,874,397,700.00 |
| R209             | On | 31/03/2036 | Spot Bond |        |            | 9.01000   | 9.06000      |                   |            | 27,145,456,843,000.00 | 3,012,814,300    | 9,066,937,300.00 |
| R210             | On | 31/03/2028 | Spot Bond |        |            | 2.44000   | 2.44000      |                   |            | 617,759,200,000.00    | 253,180,000      | 501,256,367.00   |
| R211             | On | 31/01/2017 | Spot Bond |        |            | 1.21000   | 1.21000      |                   |            | 32,670,000,000.00     | 27,000,000       | 782,160,000.00   |
| R212             | On | 31/01/2022 | Spot Bond |        |            | 2.36000   | 2.34000      |                   |            | 48,970,000,000.00     | 20,750,000       | 701,100,000.00   |
| R213             | On | 28/02/2031 | Spot Bond |        |            | 9.00000   | 9.03000      |                   |            | 9,688,500,000,000.00  | 1,076,500,000    | 1,234,400,000.00 |
| R214             | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 5,928,000,000,000.00  | 912,000,000      | 2,954,650,000.00 |
| R221C            | On | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00             |
| R222C            | On | 15/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| R327C            | On | 21/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| R343C            | On | 21/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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                | 0.00          |
| RCSC0            | On | 09/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|---------------|
| RDFC0            | On | 07/12/2011 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RES05            | On | 17/10/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RES06            | On | 18/10/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RES07            | On | 14/02/2012 |        |            | 5.87500   | 5.87500      |                   |                       | 0.00  | 0                | 0.00          |
| RESB0            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RMBI06           | On | 24/07/2038 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RP001            | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RP002            | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RP004            | On | 25/11/2014 |        |            | 100.00000 | 100.00000    |                   | 21,000,000,000,000.00 |       | 210,000,000      | 80,000,000.00 |
| 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          |
| RPP01            | On | 31/08/2018 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RPP02            | On | 12/09/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RPP03            | On | 10/10/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RPP04            | On | 07/10/2016 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |
| RW02             | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| RW21             | On | 21/04/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| 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          |
| SBK14            | On | 01/12/2017 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00               | 0                | 0.00          |
| SBK7             | On | 24/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 18,008,000.00 |
| SBK8             | On | 10/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 3,012,000.00  |
| SBK9             | On | 10/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 4,005,000.00  |
| 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    |                   |            | 120,000,000,000.00 | 1,200,000        | 300,000.00    |
| SBN20            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 700,000.00    |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBN32            | On | 19/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN33            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN48            | On | 22/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On | 02/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN50            | On | 23/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN51            | On | 03/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN52            | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBR003           | On | 05/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS13            | On | 22/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS14            | On | 07/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS15            | On | 26/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| SBS16            | On | 22/09/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS17            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS18            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS19            | On | 23/06/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS3             | On | 25/05/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS4             | On | 16/11/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 12,000.00     |
| SBS5             | On | 07/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS7             | On | 26/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SBS9             | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 2,007,000.00  |
| SBSI10           | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,600,000,000,000.00 | 16,000,000       | 6,400,000.00  |
| SBSI11           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 2,000,000.00  |
| SBSI12           | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SCM10            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SCM22            | On | 20/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SCM22            | On | 17/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| SHI02            | On | 01/10/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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    |                   |            | 120,000,000,000.00 | 1,200,000        | 300,000.00    |
| SMF3             | On | 30/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SNT01            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 7,000,000.00  |
| SPDA1            | On | 21/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 400,000,000,000.00 | 4,000,000        | 2,000,000.00  |
| 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          |
| SYN825           | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN830           | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN831           | On | 19/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN835           | On | 25/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN842           | On | 19/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN860           | On | 25/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN861           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN862           | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN863           | On | 19/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN865           | On | 22/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN866           | On | 04/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN867           | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN868           | On | 17/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN869           | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN870           | On | 20/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN872           | On | 13/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN873           | On | 14/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN874           | On | 16/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN875           | On | 16/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN876           | On | 20/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN877           | On | 14/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN878           | On | 21/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN879           | On | 22/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN880           | On | 23/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN881           | On | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN882           | On | 27/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SZ18             | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SZ25             | On | 30/09/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| T018             | On | 15/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS06            | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS68L           | On | 14/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS73            | On | 11/02/2013 | Spot Bond |        |            | 6.27500   | 6.27500      |                   |            | 0.00  | 0                | 0.00          |
| TFS77            | On | 12/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS78            | On | 18/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS80            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS83            | On | 28/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS84            | On | 28/07/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| TFS86            | On | 30/11/2012 | 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          |
| TFS88            | On | 08/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TH7A2            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7A            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7A            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7B            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 300,000.00    |
| THE7C            | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8B            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8C            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8D            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value                | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|----------------------|------------------|------------------|
| THE9A7           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00                 | 0                | 800,000.00       |
| 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    |                   | 80,000,000,000.00    | 80,000,000,000.00    | 800,000          | 3,212,000.00     |
| 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                | 1,008,034,000.00 |
| TN20             | On | 17/09/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 220,000,000,000.00   | 220,000,000,000.00   | 2,200,000        | 268,157,000.00   |
| TN23             | On | 06/11/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 80,000,000,000.00    | 80,000,000,000.00    | 800,000          | 117,560,000.00   |
| TN25             | On | 19/08/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00                 | 0                | 177,570,000.00   |
| TN27             | On | 14/11/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 2,000,000,000,000.00 | 2,000,000,000,000.00 | 20,000,000       | 141,040,000.00   |
| TR30             | On | 31/12/2099 | Spot Bond |        |            | 10.00000  | 10.00000     |                   |                      | 0.00                 | 0                | 0.00             |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| 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          |
| TSP126           | On | 04/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| UG21             | On | 02/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 14,000,000.00 |
| UTR02            | On | 21/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 6,000,000.00  |
| UTR041           | On | 19/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| UTR042           | On | 19/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| UTR043           | On | 06/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| 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    |                   |            | 0.00  | 0                | 0.00           |
| 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 | 28/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VOYT0            | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| WS04             | On | 30/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 55,293,000.00  |
| WS05             | On | 01/08/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 130,000,000.00 |
| WSP1             | On | 28/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| WSP2             | On | 28/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 31,000,000.00  |
| WSP3             | On | 28/05/2019 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| WSP4             | On | 28/05/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| WSP5             | On | 28/05/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 42,000,000.00 |
| Z006             | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z009             | On | 30/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z014             | On | 30/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z018             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z019             | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z020             | On | 19/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On | 30/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z083             | On | 30/09/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On | 16/08/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA004            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA005            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ZA007            | On | 31/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On | 19/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA016            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA018            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA019            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA020            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA021            | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA022            | On | 18/11/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded      | Open Interest            |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|--------------------------|
| ZA023 On 20/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA024 On 20/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA025 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| ZA026 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                          | 0                     | 0.00                     |
| 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>632,396,581,244,060.00</b> | <b>60,425,355,060</b> | <b>87 844 265 797.00</b> |
| <b>Grand Total:</b>           |        |            |           |              |                   |            | <b>632,397,751,870,371.00</b> | <b>60,425,420,653</b> | <b>87 845 585 592.00</b> |