



# Daily MTM Report

Daily summary for: 07/12/2011

| 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 |        |            | 8.08350   | 8.08390      |                   | 21.07      | 63,374,640.00 | 7,840            | 207,695.00    |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35   | Call       |           | 736.00000    | 736,000           | 24.67      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.35   | Put        |           | 2.00000      | 3,000             | 24.67      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40   | Call       |           | 686.00000    | 686,000           | 23.95      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.40   | Put        |           | 2.00000      | 3,000             | 23.95      | 0.00          | 0                | 1,000.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30   | Call       |           | 785.00000    | 785,000           | 25.39      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.30   | Put        |           | 1.00000      | 2,000             | 25.39      | 0.00          | 0                | 3,780.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75   | Put        |           | 0.00000      | 1,000             | 30.42      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.75   | Call       |           | 1,334.00000  | 1,334,000         | 30.42      | 0.00          | 0                | 500.00        |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00   | Put        |           | 94.00000     | 85,000            | 20.98      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 8.00   | Call       |           | 178.00000    | 168,000           | 20.98      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00   | Put        |           | 0.00000      | 1,000             | 28.27      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.00   | Call       |           | 1,084.00000  | 1,084,000         | 28.27      | 0.00          | 0                | 0.00          |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25   | Put        |           | 1.00000      | 2,000             | 26.12      | 0.00          | 0                | 800.00        |
| \$ / R On 19/12/2011 Foreign Exchange Future | 7.25   | Call       |           | 835.00000    | 835,000           | 26.12      | 0.00          | 0                | 5,000.00      |
| \$ / R On 19/12/2011 Foreign Exchange Future | 6.15   | Call       |           | 1,934.00000  | 1,934,000         | 30.99      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.15   | Put        |           | 0.00000      | 1,000             | 30.99      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.50   | Put        |           | 4.00000      | 5,000             | 22.50      | 0.00  | 0                | 12,000.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.50   | Call       |           | 588.00000    | 588,000           | 22.50      | 0.00  | 0                | 11,280.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.45   | Call       |           | 1,634.00000  | 1,634,000         | 33.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.45   | Put        |           | 0.00000      | 1,000             | 33.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.40   | Call       |           | 1,684.00000  | 1,684,000         | 32.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.40   | Put        |           | 0.00000      | 1,000             | 32.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.25   | Call       |           | 1,834.00000  | 1,834,000         | 31.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.25   | Put        |           | 0.00000      | 1,000             | 31.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.05   | Call       |           | 153.00000    | 140,000           | 21.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.05   | Put        |           | 119.00000    | 107,000           | 21.07      | 0.00  | 0                | 10,750.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.95   | Call       |           | 2,134.00000  | 2,134,000         | 29.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.95   | Put        |           | 0.00000      | 1,000             | 29.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.45   | Call       |           | 637.00000    | 637,000           | 23.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.45   | Put        |           | 3.00000      | 4,000             | 23.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.70   | Call       |           | 1,384.00000  | 1,384,000         | 30.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.70   | Put        |           | 0.00000      | 1,000             | 30.85      | 0.00  | 0                | 16,340.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.80   | Call       |           | 1,284.00000  | 1,284,000         | 29.99      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.80   | Put        |           | 0.00000      | 1,000             | 29.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.90   | Call       |           | 240.00000    | 234,000           | 20.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.90   | Put        |           | 56.00000     | 51,000            | 20.79      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.70   | Call       |           | 399.00000    | 396,000           | 20.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.70   | Put        |           | 15.00000     | 13,000            | 20.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.85   | Call       |           | 1,234.00000  | 1,234,000         | 29.56      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.85   | Put        |           | 0.00000      | 1,000             | 29.56      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.30   | Call       |           | 1,784.00000  | 1,784,000         | 32.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.30   | Put        |           | 0.00000      | 1,000             | 32.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.35   | Call       |           | 1,734.00000  | 1,734,000         | 32.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.35   | Put        |           | 0.00000      | 1,000             | 32.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.00   | Call       |           | 2,084.00000  | 2,084,000         | 29.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.00   | Put        |           | 0.00000      | 1,000             | 29.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.80   | Call       |           | 315.00000    | 310,000           | 20.61      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.80   | Put        |           | 31.00000     | 27,000            | 20.61      | 0.00  | 0                | 12,688.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.60   | Call       |           | 490.00000    | 490,000           | 21.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.60   | Put        |           | 6.00000      | 7,000             | 21.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.60   | Call       |           | 1,484.00000  | 1,484,000         | 31.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.60   | Put        |           | 0.00000      | 1,000             | 31.71      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.85   | Call       |           | 2,234.00000  | 2,234,000         | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 5.85   | Put        |           | 0.00000      | 1,000             | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.85   | Call       |           | 276.00000    | 271,000           | 20.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.85   | Put        |           | 42.00000     | 38,000            | 20.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.20   | Put        |           | 1.00000      | 1,000             | 26.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.20   | Call       |           | 885.00000    | 884,000           | 26.55      | 0.00  | 0                | 12,300.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.55   | Call       |           | 1,534.00000  | 1,534,000         | 32.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.55   | Put        |           | 0.00000      | 1,000             | 32.14      | 0.00  | 0                | 560.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.35   | Call       |           | 59.00000     | 48,000            | 24.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.35   | Put        |           | 325.00000    | 315,000           | 24.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.20   | Call       |           | 96.00000     | 83,000            | 22.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.20   | Put        |           | 212.00000    | 200,000           | 22.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.10   | Call       |           | 1,984.00000  | 1,984,000         | 30.66      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.10   | Put        |           | 0.00000      | 1,000             | 30.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.15   | Call       |           | 935.00000    | 934,000           | 26.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.15   | Put        |           | 1.00000      | 1,000             | 26.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.90   | Call       |           | 1,184.00000  | 1,184,000         | 29.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.90   | Put        |           | 0.00000      | 1,000             | 29.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.10   | Call       |           | 984.00000    | 984,000           | 27.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.10   | Put        |           | 0.00000      | 1,000             | 27.41      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.65   | Call       |           | 1,434.00000  | 1,434,000         | 31.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.65   | Put        |           | 0.00000      | 1,000             | 31.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.20   | Call       |           | 1,884.00000  | 1,884,000         | 31.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.20   | Put        |           | 0.00000      | 1,000             | 31.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.30   | Call       |           | 70.00000     | 57,000            | 23.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.30   | Put        |           | 286.00000    | 274,000           | 23.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.50   | Call       |           | 1,584.00000  | 1,584,000         | 32.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.50   | Put        |           | 0.00000      | 1,000             | 32.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.95   | Call       |           | 1,134.00000  | 1,134,000         | 28.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.95   | Put        |           | 0.00000      | 1,000             | 28.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 444.00000    | 442,000           | 20.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 10.00000     | 9,000             | 20.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.40   | Call       |           | 51.00000     | 40,000            | 24.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.40   | Put        |           | 367.00000    | 357,000           | 24.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.25   | Call       |           | 82.00000     | 69,000            | 23.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.25   | Put        |           | 248.00000    | 236,000           | 23.10      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.75   | Call       |           | 356.00000    | 352,000           | 20.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.75   | Put        |           | 22.00000     | 19,000            | 20.51      | 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       |           | 1,034.00000  | 1,034,000         | 27.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.05   | Put        |           | 0.00000      | 1,000             | 27.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.10   | Call       |           | 131.00000    | 118,000           | 21.58      | 0.00  | 0                | 11,340.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.10   | Put        |           | 147.00000    | 135,000           | 21.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.05   | Call       |           | 2,034.00000  | 2,034,000         | 30.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 6.05   | Put        |           | 0.00000      | 1,000             | 30.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.95   | Call       |           | 207.00000    | 199,000           | 20.89      | 0.00  | 0                | 12,579.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.95   | Put        |           | 73.00000     | 66,000            | 20.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.55   | Call       |           | 539.00000    | 539,000           | 21.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.55   | Put        |           | 5.00000      | 6,000             | 21.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.15   | Call       |           | 112.00000    | 99,000            | 22.09      | 0.00  | 0                | 1,620.00      |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.15   | Put        |           | 178.00000    | 166,000           | 22.09      | 0.00  | 0                | 400.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.75   | Call       |           | 18.00000     | 12,000            | 28.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.75   | Put        |           | 684.00000    | 679,000           | 28.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.80   | Put        |           | 732.00000    | 727,000           | 29.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.80   | Call       |           | 16.00000     | 10,000            | 29.24      | 0.00  | 0                | 19,273.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Call       |           | 0.00000      | 0,000             | 41.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Put        |           | 2,866.00000  | 2,867,000         | 41.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Put        |           | 3,816.00000  | 3,817,000         | 41.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 41.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.65   | Put        |           | 590.00000    | 584,000           | 27.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.65   | Call       |           | 24.00000     | 17,000            | 27.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.50   | Put        |           | 453.00000    | 445,000           | 25.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 8.50   | Call       |           | 37.00000     | 28,000            | 25.71      | 0.00  | 0                | 26,550.00     |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 9.00   | Put        |           | 923.00000    | 922,000           | 30.53      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 9.00   | Call       |           | 7.00000      | 5,000             | 30.53      | 0.00          | 0                | 8,333.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future |        |            | 8.19310   | 8.18940      |                   | 22.63      | 48,240,972.80 | 5,888            | 48,298.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Call       |           | 1,183.00000  | 1,187,000         | 20.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Put        |           | 30.00000     | 30,000            | 20.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Call       |           | 1,138.00000  | 1,141,000         | 20.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Put        |           | 35.00000     | 34,000            | 20.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.99   | Call       |           | 1,229.00000  | 1,233,000         | 20.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.99   | Put        |           | 26.00000     | 26,000            | 20.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.00   | Call       |           | 1,216.00000  | 1,220,000         | 20.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.00   | Put        |           | 27.00000     | 27,000            | 20.43      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,080.00000  | 1,083,000         | 20.25      | 0.00          | 0                | 30,100.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.15   | Put        |           | 41.00000     | 40,000            | 20.25      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.25   | Call       |           | 992.00000    | 995,000           | 20.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.25   | Put        |           | 53.00000     | 52,000            | 20.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.80   | Call       |           | 1,404.00000  | 1,408,000         | 20.66      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.80   | Put        |           | 15.00000     | 15,000            | 20.66      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,036.00000  | 1,039,000         | 20.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.20   | Put        |           | 47.00000     | 46,000            | 20.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.75   | Call       |           | 1,452.00000  | 1,456,000         | 20.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.75   | Put        |           | 13.00000     | 13,000            | 20.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.55   | Call       |           | 755.00000    | 753,000           | 20.31      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.55   | Put        |           | 116.00000    | 110,000           | 20.31      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.95   | Call       |           | 512.00000    | 503,000           | 21.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.95   | Put        |           | 273.00000    | 260,000           | 21.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.40   | Call       |           | 868.00000    | 867,000           | 19.96      | 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        |           | 79.00000     | 74,000            | 19.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.30   | Call       |           | 363.00000    | 352,000           | 23.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.30   | Put        |           | 474.00000    | 459,000           | 23.06      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.70   | Call       |           | 1,500.00000  | 1,504,000         | 20.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.70   | Put        |           | 11.00000     | 11,000            | 20.77      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.35   | Call       |           | 346.00000    | 334,000           | 23.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.35   | Put        |           | 507.00000    | 491,000           | 23.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.85   | Call       |           | 1,357.00000  | 1,361,000         | 20.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.85   | Put        |           | 18.00000     | 18,000            | 20.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.00   | Call       |           | 488.00000    | 478,000           | 21.76      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.00   | Put        |           | 299.00000    | 285,000           | 21.76      | 0.00  | 0                | 7,051.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.10   | Call       |           | 1,125.00000  | 1,128,000         | 20.31      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.10   | Put        |           | 36.00000     | 35,000            | 20.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.65   | Call       |           | 1,549.00000  | 1,552,000         | 20.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.65   | Put        |           | 10.00000     | 9,000             | 20.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.45   | Call       |           | 830.00000    | 828,000           | 20.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.45   | Put        |           | 91.00000     | 85,000            | 20.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.20   | Call       |           | 401.00000    | 389,000           | 22.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.20   | Put        |           | 412.00000    | 396,000           | 22.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.85   | Call       |           | 565.00000    | 556,000           | 21.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.85   | Put        |           | 226.00000    | 213,000           | 21.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.05   | Call       |           | 1,170.00000  | 1,174,000         | 20.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.05   | Put        |           | 31.00000     | 31,000            | 20.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.60   | Call       |           | 1,597.00000  | 1,601,000         | 20.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.60   | Put        |           | 8.00000      | 8,000             | 20.89      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.80   | Call       |           | 593.00000    | 585,000           | 20.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.80   | Put        |           | 204.00000    | 192,000           | 20.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.05   | Call       |           | 464.00000    | 454,000           | 21.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.05   | Put        |           | 325.00000    | 311,000           | 21.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.90   | Call       |           | 538.00000    | 529,000           | 21.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.90   | Put        |           | 249.00000    | 236,000           | 21.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.15   | Call       |           | 421.00000    | 410,000           | 22.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.15   | Put        |           | 382.00000    | 367,000           | 22.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.35   | Call       |           | 908.00000    | 909,000           | 20.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.35   | Put        |           | 69.00000     | 66,000            | 20.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.30   | Call       |           | 949.00000    | 952,000           | 20.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.30   | Put        |           | 60.00000     | 59,000            | 20.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.90   | Call       |           | 1,310.00000  | 1,313,000         | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.90   | Put        |           | 21.00000     | 20,000            | 20.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.70   | Call       |           | 652.00000    | 648,000           | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.70   | Put        |           | 163.00000    | 155,000           | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.10   | Call       |           | 442.00000    | 431,000           | 22.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.10   | Put        |           | 353.00000    | 338,000           | 22.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.50   | Call       |           | 792.00000    | 790,000           | 20.20      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.50   | Put        |           | 103.00000    | 97,000            | 20.20      | 0.00  | 0                | 2,420.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.40   | Call       |           | 1,794.00000  | 1,798,000         | 22.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.40   | Put        |           | 5.00000      | 5,000             | 22.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.15   | Call       |           | 2,043.00000  | 2,047,000         | 23.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.15   | Put        |           | 4.00000      | 4,000             | 23.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.60   | Call       |           | 720.00000    | 717,000           | 20.43      | 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        |           | 131.00000    | 124,000           | 20.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.25   | Call       |           | 381.00000    | 370,000           | 22.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.25   | Put        |           | 442.00000    | 427,000           | 22.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.20   | Call       |           | 1,993.00000  | 1,997,000         | 23.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.20   | Put        |           | 4.00000      | 4,000             | 23.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.95   | Call       |           | 1,263.00000  | 1,266,000         | 20.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.95   | Put        |           | 24.00000     | 23,000            | 20.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.75   | Call       |           | 622.00000    | 616,000           | 20.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.75   | Put        |           | 183.00000    | 173,000           | 20.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.40   | Call       |           | 329.00000    | 317,000           | 23.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.40   | Put        |           | 540.00000    | 524,000           | 23.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.45   | Call       |           | 1,744.00000  | 1,749,000         | 21.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.45   | Put        |           | 5.00000      | 6,000             | 21.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.65   | Call       |           | 686.00000    | 682,000           | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.65   | Put        |           | 147.00000    | 139,000           | 20.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.55   | Call       |           | 1,646.00000  | 1,650,000         | 20.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.55   | Put        |           | 7.00000      | 7,000             | 20.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.50   | Call       |           | 1,695.00000  | 1,699,000         | 21.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.50   | Put        |           | 6.00000      | 6,000             | 21.31      | 0.00  | 0                | 2,420.00      |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.35   | Call       |           | 1,844.00000  | 1,848,000         | 22.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.35   | Put        |           | 5.00000      | 5,000             | 22.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.10   | Call       |           | 2,092.00000  | 2,096,000         | 24.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 6.10   | Put        |           | 3.00000      | 3,000             | 24.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.45   | Call       |           | 314.00000    | 302,000           | 23.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.45   | Put        |           | 575.00000    | 559,000           | 23.70      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.50   | Call       |           | 299.00000    | 287,000           | 23.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.50   | Put        |           | 610.00000    | 594,000           | 23.91      | 0.00         | 0                | 190.00        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.80   | Call       |           | 225.00000    | 213,000           | 25.22      | 0.00         | 0                | 3.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.80   | Put        |           | 836.00000    | 820,000           | 25.22      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Put        |           | 999.00000    | 984,000           | 26.11      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Call       |           | 188.00000    | 177,000           | 26.11      | 0.00         | 0                | 100.00        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.60   | Call       |           | 272.00000    | 259,000           | 24.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.60   | Put        |           | 683.00000    | 666,000           | 24.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.65   | Call       |           | 259.00000    | 247,000           | 24.56      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 8.65   | Put        |           | 720.00000    | 704,000           | 24.56      | 0.00         | 0                | 176.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future |        |            | 8.29380   | 8.28980      |                   | 23.01      | 2,430,083.40 | 293              | 22,680.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,154.00000  | 1,154,000         | 20.12      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.25   | Put        |           | 114.00000    | 110,000           | 20.12      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,115.00000  | 1,115,000         | 20.11      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.30   | Put        |           | 125.00000    | 121,000           | 20.11      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,194.00000  | 1,195,000         | 20.12      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.20   | Put        |           | 104.00000    | 101,000           | 20.12      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.10   | Call       |           | 643.00000    | 631,000           | 22.20      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.10   | Put        |           | 453.00000    | 437,000           | 22.20      | 0.00         | 0                | 132.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 6.75   | Put        |           | 41.00000     | 40,000            | 20.14      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 6.75   | Call       |           | 1,581.00000  | 1,584,000         | 20.14      | 0.00         | 0                | 4,850.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.50   | Call       |           | 492.00000    | 480,000           | 23.68      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.50   | Put        |           | 702.00000    | 686,000           | 23.68      | 0.00         | 0                | 200.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.65   | Call       |           | 446.00000    | 434,000           | 24.18      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.65   | Put        |           | 806.00000    | 790,000           | 24.18      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.75   | Call       |           | 418.00000    | 406,000           | 24.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.75   | Put        |           | 878.00000    | 862,000           | 24.51      | 0.00         | 0                | 132.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.38960   | 8.38470      |                   | 23.12      | 3,355,840.00 | 400              | 1,125.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,334.00000  | 1,333,000         | 19.83      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Put        |           | 149.00000    | 143,000           | 19.83      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,297.00000  | 1,295,000         | 19.88      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Put        |           | 162.00000    | 155,000           | 19.88      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,373.00000  | 1,372,000         | 19.77      | 0.00         | 0                | 16,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Put        |           | 138.00000    | 132,000           | 19.77      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Put        |           | 175.00000    | 168,000           | 19.93      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,260.00000  | 1,258,000         | 19.93      | 0.00         | 0                | 37,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Put        |           | 1,200.00000  | 1,178,000         | 25.09      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Call       |           | 485.00000    | 468,000           | 25.09      | 0.00         | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Call       |           | 900.00000    | 887,000           | 21.32      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Put        |           | 415.00000    | 397,000           | 21.32      | 0.00         | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           | 625.00000    | 608,000           | 23.68      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           | 840.00000    | 818,000           | 23.68      | 0.00         | 0                | 4,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Put        |           | 1,277.00000  | 1,255,000         | 25.37      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Call       |           | 462.00000    | 445,000           | 25.37      | 0.00         | 0                | 5,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Put        |           | 978.00000    | 956,000           | 24.24      | 0.00         | 0                | 1,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Call       |           | 563.00000    | 546,000           | 24.24      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.48150   | 8.47460      |                   | 23.39      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Call       |           | 1,150.00000  | 1,136,000         | 20.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Put        |           | 375.00000    | 355,000           | 20.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Call       |           | 1,124.00000  | 1,110,000         | 20.91      | 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 | 14/12/2012 | Foreign Exchange Future | 7.75   | Put        |           | 399.00000    | 379,000           | 20.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Call       |           | 1,177.00000  | 1,164,000         | 20.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Put        |           | 352.00000    | 333,000           | 20.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Put        |           | 531.00000    | 507,000           | 21.78      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Call       |           | 1,006.00000  | 988,000           | 21.78      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Put        |           | 1,249.00000  | 1,223,000         | 24.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Call       |           | 624.00000    | 604,000           | 24.87      | 0.00  | 0                | 540.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.56170   | 8.55500      |                   | 23.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Call       |           | 1,168.00000  | 1,150,000         | 21.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Put        |           | 563.00000    | 538,000           | 21.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Call       |           | 1,147.00000  | 1,127,000         | 21.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Put        |           | 592.00000    | 565,000           | 21.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Call       |           | 1,191.00000  | 1,173,000         | 21.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Put        |           | 536.00000    | 511,000           | 21.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Put        |           | 1,301.00000  | 1,274,000         | 24.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Call       |           | 756.00000    | 736,000           | 24.72      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Call       |           | 1,104.00000  | 1,084,000         | 22.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Put        |           | 649.00000    | 622,000           | 22.22      | 0.00  | 0                | 180.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.30950   | 9.30500      |                   | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50   | Call       |           | 1,894.00000  | 1,866,000         | 23.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.50   | Put        |           | 1,089.00000  | 1,057,000         | 23.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55   | Call       |           | 1,875.00000  | 1,847,000         | 23.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.55   | Put        |           | 1,120.00000  | 1,088,000         | 23.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.45   | Call       |           | 1,913.00000  | 1,885,000         | 23.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.45   | Put        |           | 1,058.00000  | 1,026,000         | 23.15      | 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        |           | 787.00000     | 758,000           | 22.01      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.00   | Call       |           | 2,092.00000   | 2,067,000         | 22.01      | 0.00      | 0                | 200.00        |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future |        |            | 10.40000  | 10.39550      |                   | 25.65      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Call       |           | 2,579.00000   | 2,548,000         | 24.35      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Put        |           | 1,384.00000   | 1,348,000         | 24.35      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Call       |           | 2,562.00000   | 2,530,000         | 24.45      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Put        |           | 1,417.00000   | 1,380,000         | 24.45      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Call       |           | 2,597.00000   | 2,566,000         | 24.25      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Put        |           | 1,352.00000   | 1,316,000         | 24.25      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future |                         |        | 8.08350    | 8.08390   |               |                   | 21.07      | 40,417.50 | 5                | 98.00         |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.00                    | Call   |            |           | 108,417.00000 | 108,379,000       | 28.27      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.00                    | Put    |            |           | 27.00000      | 29,000            | 28.27      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.05                    | Call   |            |           | 103,427.00000 | 103,389,000       | 27.84      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 7.05                    | Put    |            |           | 37.00000      | 39,000            | 27.84      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 6.95                    | Call   |            |           | 113,410.00000 | 113,371,000       | 28.70      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/12/2011 | Foreign Exchange Future | 6.95                    | Put    |            |           | 20.00000      | 21,000            | 28.70      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future |                         |        | 8.19310    | 8.18940   |               |                   | 22.63      | 0.00      | 0                | 734.00        |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.55                    | Call   |            |           | 75,543.00000  | 75,288,000        | 20.31      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.55                    | Put    |            |           | 11,603.00000  | 10,978,000        | 20.31      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.60                    | Call   |            |           | 71,995.00000  | 71,693,000        | 20.43      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.60                    | Put    |            |           | 13,055.00000  | 12,383,000        | 20.43      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.50                    | Call   |            |           | 79,201.00000  | 78,993,000        | 20.20      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 7.50                    | Put    |            |           | 10,261.00000  | 9,683,000         | 20.20      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 19/03/2012 | Foreign Exchange Future | 8.20                    | Put    |            |           | 41,126.00000  | 39,634,000        | 22.63      | 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   |            | 40,066.00000 | 38,944,000   | 22.63             |            | 0.00         | 0                | 80.00         |
| £ / R            | On 19/12/2011 | Foreign Exchange Future |       |        | 12.68380   | 12.62660     |              | 15.68             |            | 2,435,289.60 | 192              | 12,810.00     |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.65 | Call   |            | 980.00000    | 1,038,000    | 22.99             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.65 | Put    |            | 3.00000      | 4,000        | 22.99             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.70 | Call   |            | 931.00000    | 988,000      | 22.46             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.70 | Put    |            | 4.00000      | 4,000        | 22.46             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.60 | Call   |            | 1,030.00000  | 1,087,000    | 23.51             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.60 | Put    |            | 3.00000      | 3,000        | 23.51             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 12.20 | Call   |            | 456.00000    | 507,000      | 18.09             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 12.20 | Put    |            | 29.00000     | 23,000       | 18.09             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.30 | Call   |            | 1,328.00000  | 1,385,000    | 25.37             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.30 | Put    |            | 1.00000      | 1,000        | 25.37             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.90 | Call   |            | 734.00000    | 792,000      | 20.38             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.90 | Put    |            | 7.00000      | 8,000        | 20.38             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.75 | Call   |            | 881.00000    | 939,000      | 21.94             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 11.75 | Put    |            | 4.00000      | 5,000        | 21.94             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.50 | Call   |            | 2,127.00000  | 2,184,000    | 26.97             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.50 | Put    |            | 0.00000      | 0,000        | 26.97             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.70 | Call   |            | 1,927.00000  | 1,984,000    | 26.57             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/12/2011 | Foreign Exchange Future | 10.70 | Put    |            | 0.00000      | 0,000        | 26.57             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/03/2012 | Foreign Exchange Future |       |        | 12.84450   | 12.78020     |              | 18.38             |            | 449,557.50   | 35               | 2,665.00      |
| £ / R            | On 19/03/2012 | Foreign Exchange Future | 11.45 | Call   |            | 1,376.00000  | 1,447,000    | 16.97             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/03/2012 | Foreign Exchange Future | 11.45 | Put    |            | 46.00000     | 53,000       | 16.97             |            | 0.00         | 0                | 0.00          |
| £ / R            | On 19/03/2012 | Foreign Exchange Future | 11.50 | Call   |            | 1,332.00000  | 1,400,000    | 16.74             |            | 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        |           | 52.00000     | 56,000            | 16.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.40  | Call       |           | 1,424.00000  | 1,494,000         | 17.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.40  | Put        |           | 44.00000     | 50,000            | 17.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.55  | Call       |           | 1,290.00000  | 1,353,000         | 16.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.55  | Put        |           | 60.00000     | 59,000            | 16.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.90  | Call       |           | 1,011.00000  | 1,067,000         | 16.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.90  | Put        |           | 131.00000    | 123,000           | 16.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.00  | Call       |           | 1,809.00000  | 1,877,000         | 19.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.00  | Put        |           | 29.00000     | 33,000            | 19.03      | 0.00  | 0                | 768.00        |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.80  | Call       |           | 1,086.00000  | 1,145,000         | 16.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.80  | Put        |           | 106.00000    | 101,000           | 16.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.30  | Call       |           | 746.00000    | 786,000           | 17.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.30  | Put        |           | 266.00000    | 242,000           | 17.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.35  | Call       |           | 1,471.00000  | 1,542,000         | 17.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.35  | Put        |           | 41.00000     | 48,000            | 17.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Call       |           | 1,907.00000  | 1,974,000         | 19.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Put        |           | 27.00000     | 30,000            | 19.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.70  | Call       |           | 1,165.00000  | 1,226,000         | 16.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.70  | Put        |           | 85.00000     | 82,000            | 16.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Call       |           | 1,712.00000  | 1,781,000         | 18.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Put        |           | 32.00000     | 37,000            | 18.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.00  | Call       |           | 938.00000    | 991,000           | 17.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 19/03/2012 | Foreign Exchange Future | 12.00  | Put        |           | 158.00000    | 147,000           | 17.02      | 0.00  | 0                | 768.00        |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 12.99130  | 12.92570     |                   | 20.01      | 0.00  | 0                | 2,853.00      |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.85  | Call       |           | 1,327.00000  | 1,379,000         | 18.19      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value    | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------|------------------|---------------|
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.85  | Put        |           | 251.00000    | 238,000           | 18.19      | 0.00     | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.90  | Call       |           | 1,294.00000  | 1,344,000         | 18.25      | 0.00     | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.90  | Put        |           | 268.00000    | 253,000           | 18.25      | 0.00     | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Call       |           | 1,362.00000  | 1,414,000         | 18.14      | 0.00     | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Put        |           | 236.00000    | 223,000           | 18.14      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 0.10400   | 0.10390      |                   | 19.80      | 0.00     | 0                | 5,998.00      |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.08   | Call       |           | 2,390.00000  | 2,400,000         | 33.49      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.08   | Put        |           | 0.00000      | 0,000             | 33.49      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.09   | Call       |           | 1,390.00000  | 1,401,000         | 29.63      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.09   | Put        |           | 0.00000      | 1,000             | 29.63      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.07   | Call       |           | 3,390.00000  | 3,400,000         | 40.74      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/12/2011 | Foreign Exchange Future | 0.07   | Put        |           | 0.00000      | 0,000             | 40.74      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future |        |            | 0.10560   | 0.10550      |                   | 21.61      | 2,640.00 | 25               | 440.00        |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.09   | Call       |           | 1,588.00000  | 1,594,000         | 20.56      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.09   | Put        |           | 38.00000     | 34,000            | 20.56      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.10   | Call       |           | 809.00000    | 803,000           | 21.61      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.10   | Put        |           | 259.00000    | 243,000           | 21.61      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.08   | Call       |           | 2,555.00000  | 2,566,000         | 23.85      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 19/03/2012 | Foreign Exchange Future | 0.08   | Put        |           | 5.00000      | 6,000             | 23.85      | 0.00     | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 10.81030  | 10.81590     |                   | 15.13      | 0.00     | 0                | 20,951.00     |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Call       |           | 1,017.00000  | 1,011,000         | 22.43      | 0.00     | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Put        |           | 1.00000      | 1,000             | 22.43      | 0.00     | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Call       |           | 967.00000    | 962,000           | 21.88      | 0.00     | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Put        |           | 1.00000      | 2,000             | 21.88      | 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       |           | 1,067.00000  | 1,061,000         | 22.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.75   | Put        |           | 1.00000      | 1,000             | 22.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.00  | Call       |           | 818.00000    | 813,000           | 20.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.00  | Put        |           | 2.00000      | 3,000             | 20.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.55   | Call       |           | 1,266.00000  | 1,261,000         | 24.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.55   | Put        |           | 0.00000      | 1,000             | 24.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.30   | Call       |           | 1,516.00000  | 1,510,000         | 26.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.30   | Put        |           | 0.00000      | 0,000             | 26.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.40   | Call       |           | 1,416.00000  | 1,410,000         | 25.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.40   | Put        |           | 0.00000      | 0,000             | 25.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.75  | Call       |           | 3.00000      | 2,000             | 21.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.75  | Put        |           | 937.00000    | 942,000           | 21.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.95   | Call       |           | 868.00000    | 862,000           | 20.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.95   | Put        |           | 2.00000      | 2,000             | 20.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Call       |           | 6.00000      | 4,000             | 20.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Put        |           | 790.00000    | 794,000           | 20.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.50   | Call       |           | 1,316.00000  | 1,311,000         | 24.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.50   | Put        |           | 0.00000      | 1,000             | 24.96      | 0.00  | 0                | 8,220.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.00  | Call       |           | 66.00000     | 55,000            | 16.24      | 0.00  | 0                | 8,220.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.00  | Put        |           | 250.00000    | 245,000           | 16.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.25  | Call       |           | 572.00000    | 567,000           | 17.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.25  | Put        |           | 6.00000      | 7,000             | 17.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Call       |           | 5.00000      | 3,000             | 20.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Put        |           | 839.00000    | 843,000           | 20.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.35  | Call       |           | 478.00000    | 472,000           | 16.99      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.35  | Put        |           | 12.00000     | 12,000            | 16.99      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.05  | Call       |           | 768.00000    | 763,000           | 19.64      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.05  | Put        |           | 2.00000      | 3,000             | 19.64      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.60   | Call       |           | 1,216.00000  | 1,211,000         | 24.26      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.60   | Put        |           | 0.00000      | 1,000             | 24.26      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.20  | Call       |           | 29.00000     | 23,000            | 17.35      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.20  | Put        |           | 413.00000    | 413,000           | 17.35      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.15  | Call       |           | 670.00000    | 664,000           | 18.52      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.15  | Put        |           | 4.00000      | 4,000             | 18.52      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.10  | Call       |           | 719.00000    | 714,000           | 19.08      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.10  | Put        |           | 3.00000      | 4,000             | 19.08      | 0.00         | 0                | 2,740.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.30  | Put        |           | 9.00000      | 9,000             | 17.19      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.30  | Call       |           | 525.00000    | 519,000           | 17.19      | 0.00         | 0                | 2,740.00      |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Call       |           | 80.00000     | 68,000            | 15.96      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.95  | Put        |           | 214.00000    | 208,000           | 15.96      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Put        |           | 1,086.00000  | 1,091,000         | 22.38      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.90  | Call       |           | 2.00000      | 1,000             | 22.38      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.40  | Put        |           | 596.00000    | 599,000           | 18.56      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 11.40  | Call       |           | 12.00000     | 9,000             | 18.56      | 0.00         | 0                | 11,400.00     |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.50  | Call       |           | 345.00000    | 338,000           | 16.37      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 10.50  | Put        |           | 29.00000     | 28,000            | 16.37      | 0.00         | 0                | 5,700.00      |
| € / R            | On | 19/03/2012 | Foreign Exchange Future |        |            | 10.96200  | 10.96430     |                   | 18.51      | 4,998,672.00 | 456              | 18,240.00     |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.10  | Call       |           | 969.00000    | 968,000           | 17.79      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.10  | Put        |           | 105.00000    | 106,000           | 17.79      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.15  | Call       |           | 929.00000    | 928,000           | 17.76      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.15  | Put        |           | 115.00000    | 116,000           | 17.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.05  | Call       |           | 1,010.00000  | 1,008,000         | 17.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.05  | Put        |           | 96.00000     | 96,000            | 17.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.05   | Call       |           | 1,930.00000  | 1,928,000         | 20.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.05   | Put        |           | 16.00000     | 16,000            | 20.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.25  | Call       |           | 851.00000    | 851,000           | 17.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.25  | Put        |           | 137.00000    | 139,000           | 17.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.80   | Call       |           | 1,222.00000  | 1,221,000         | 18.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.80   | Put        |           | 58.00000     | 59,000            | 18.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Call       |           | 1,978.00000  | 1,976,000         | 20.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.00   | Put        |           | 14.00000     | 14,000            | 20.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.90   | Call       |           | 1,136.00000  | 1,134,000         | 17.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.90   | Put        |           | 72.00000     | 72,000            | 17.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.60  | Call       |           | 616.00000    | 616,000           | 17.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.60  | Put        |           | 252.00000    | 254,000           | 17.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.75  | Call       |           | 532.00000    | 533,000           | 18.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.75  | Put        |           | 318.00000    | 321,000           | 18.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.30  | Call       |           | 813.00000    | 814,000           | 17.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.30  | Put        |           | 149.00000    | 152,000           | 17.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Call       |           | 376.00000    | 376,000           | 18.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.10  | Put        |           | 512.00000    | 514,000           | 18.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Call       |           | 254.00000    | 253,000           | 19.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.50  | Put        |           | 790.00000    | 791,000           | 19.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Call       |           | 457.00000    | 459,000           | 18.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.90  | Put        |           | 393.00000    | 397,000           | 18.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.75  | Call       |           | 201.00000    | 199,000           | 20.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.75  | Put        |           | 987.00000    | 987,000           | 20.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.95  | Call       |           | 436.00000    | 436,000           | 18.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 10.95  | Put        |           | 422.00000    | 424,000           | 18.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.55   | Call       |           | 1,452.00000  | 1,451,000         | 18.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 9.55   | Put        |           | 38.00000     | 39,000            | 18.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.30  | Call       |           | 309.00000    | 308,000           | 19.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/03/2012 | Foreign Exchange Future | 11.30  | Put        |           | 645.00000    | 646,000           | 19.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 11.10130  | 11.10360     |                   | 19.49      | 0.00  | 0                | 13,949.00     |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Call       |           | 988.00000    | 988,000           | 18.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Put        |           | 284.00000    | 287,000           | 18.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Call       |           | 956.00000    | 956,000           | 18.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Put        |           | 302.00000    | 305,000           | 18.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Call       |           | 1,021.00000  | 1,020,000         | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Put        |           | 267.00000    | 269,000           | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 11.23440  | 11.23580     |                   | 19.97      | 0.00  | 0                | 200.00        |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Call       |           | 1,019.00000  | 1,017,000         | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Put        |           | 509.00000    | 508,000           | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Call       |           | 990.00000    | 988,000           | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Put        |           | 530.00000    | 529,000           | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Call       |           | 1,048.00000  | 1,046,000         | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Put        |           | 488.00000    | 487,000           | 19.00      | 0.00  | 0                | 0.00          |
| AL7T             | On | 02/02/2012 | Index Future            |        |            | 413.09200 | 413.82000    |                   |            | 0.00  | 0                | 16.00         |
| AL7T             | On | 03/05/2012 | Index Future            |        |            | 419.09900 | 419.84100    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| ALBI             | On | 02/02/2012 | Index Future            |        |            | 376.39000 | 376.69300    |                   |            | 0.00          | 0                | 1,042.00      |
| ALBI             | On | 03/05/2012 | Index Future            |        |            | 381.86300 | 382.17400    |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future |        |            | 8.27590   | 8.25160      |                   | 17.86      | 82,759.00     | 10               | 9,642.00      |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 6.65   | Call       |           | 1,602.00000  | 1,626,000         | 31.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 6.65   | Put        |           | 0.00000      | 0,000             | 31.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 6.70   | Call       |           | 1,552.00000  | 1,576,000         | 30.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 6.70   | Put        |           | 0.00000      | 0,000             | 30.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 6.60   | Call       |           | 1,652.00000  | 1,676,000         | 31.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 6.60   | Put        |           | 0.00000      | 0,000             | 31.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 7.50   | Call       |           | 753.00000    | 778,000           | 25.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 7.50   | Put        |           | 1.00000      | 2,000             | 25.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 952.00000    | 976,000           | 26.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 0.00000      | 0,000             | 26.00      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future |        |            | 8.30350   | 8.27520      |                   | 18.91      | 62,068,662.50 | 7,475            | 36,768.00     |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,065.00000  | 1,090,000         | 19.56      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.25   | Put        |           | 40.00000     | 37,000            | 19.56      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,019.00000  | 1,044,000         | 19.41      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.30   | Put        |           | 44.00000     | 41,000            | 19.41      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,110.00000  | 1,136,000         | 19.71      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.20   | Put        |           | 35.00000     | 33,000            | 19.71      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.40   | Call       |           | 930.00000    | 954,000           | 19.11      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 7.40   | Put        |           | 55.00000     | 51,000            | 19.11      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 6.95   | Call       |           | 1,344.00000  | 1,371,000         | 20.46      | 0.00          | 0                | 0.00          |
| AU\$ / ROn       |    | 19/03/2012 | Foreign Exchange Future | 6.95   | Put        |           | 19.00000     | 18,000            | 20.46      | 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 | 7.75   | Call       |           | 649.00000    | 669,000           | 18.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.75   | Put        |           | 124.00000    | 116,000           | 18.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.45   | Call       |           | 887.00000    | 910,000           | 18.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.45   | Put        |           | 62.00000     | 57,000            | 18.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.00   | Call       |           | 1,297.00000  | 1,323,000         | 20.31      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.00   | Put        |           | 22.00000     | 20,000            | 20.31      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.20   | Call       |           | 2,079.00000  | 2,107,000         | 24.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.20   | Put        |           | 4.00000      | 4,000             | 24.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.90   | Call       |           | 544.00000    | 562,000           | 18.67      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 7.90   | Put        |           | 169.00000    | 159,000           | 18.67      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 8.33950   | 8.31170      |                   | 19.30      | 0.00  | 0                | 6,113.00      |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Call       |           | 847.00000    | 867,000           | 18.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Put        |           | 185.00000    | 178,000           | 18.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Call       |           | 812.00000    | 832,000           | 18.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Put        |           | 200.00000    | 193,000           | 18.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Call       |           | 883.00000    | 903,000           | 18.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Put        |           | 171.00000    | 164,000           | 18.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future |        |            | 8.37460   | 8.34610      |                   | 19.58      | 0.00  | 0                | 2,098.00      |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.24   | Call       |           | 627.00000    | 640,000           | 19.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.24   | Put        |           | 517.00000    | 502,000           | 19.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.29   | Call       |           | 604.00000    | 617,000           | 19.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.29   | Put        |           | 544.00000    | 529,000           | 19.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.19   | Call       |           | 651.00000    | 664,000           | 19.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.19   | Put        |           | 491.00000    | 476,000           | 19.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future |        |            | 9.37900   | 9.36340      |                   | 17.51      | 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 | 7.30   | Call       |           | 2,441.00000  | 2,457,000         | 17.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Put        |           | 378.00000    | 378,000           | 17.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Call       |           | 2,400.00000  | 2,416,000         | 16.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Put        |           | 387.00000    | 387,000           | 16.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Call       |           | 2,481.00000  | 2,498,000         | 17.13      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Put        |           | 368.00000    | 369,000           | 17.13      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future |        |            | 7.99030   | 7.97640      |                   | 14.51      | 0.00  | 0                | 10.00         |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.25   | Call       |           | 727.00000    | 741,000           | 22.26      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.25   | Put        |           | 1.00000      | 1,000             | 22.26      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 677.00000    | 691,000           | 21.47      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 1.00000      | 1,000             | 21.47      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.20   | Call       |           | 777.00000    | 791,000           | 23.04      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.20   | Put        |           | 1.00000      | 1,000             | 23.04      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 333.00000    | 348,000           | 16.49      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 7.00000      | 8,000             | 16.49      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.80   | Call       |           | 1,176.00000  | 1,190,000         | 25.04      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.80   | Put        |           | 0.00000      | 0,000             | 25.04      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.60   | Call       |           | 381.00000    | 395,000           | 16.77      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.60   | Put        |           | 5.00000      | 5,000             | 16.77      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.85   | Call       |           | 1,126.00000  | 1,140,000         | 24.79      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.85   | Put        |           | 0.00000      | 0,000             | 24.79      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.40   | Call       |           | 577.00000    | 592,000           | 19.91      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.40   | Put        |           | 1.00000      | 2,000             | 19.91      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.90   | Call       |           | 1,076.00000  | 1,090,000         | 24.54      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 6.90   | Put        |           | 0.00000      | 0,000             | 24.54      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.45   | Call       |           | 528.00000    | 542,000           | 19.12      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/12/2011 | Foreign Exchange Future | 7.45   | Put        |           | 2.00000      | 2,000             | 19.12      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future |        |            | 8.08160   | 8.06330      |                   | 16.09      | 242,448.00 | 30               | 30.00         |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.55   | Call       |           | 595.00000    | 608,000           | 15.70      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.55   | Put        |           | 82.00000     | 76,000            | 15.70      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.60   | Call       |           | 557.00000    | 569,000           | 15.67      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.60   | Put        |           | 94.00000     | 87,000            | 15.67      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.50   | Call       |           | 634.00000    | 648,000           | 15.73      | 0.00       | 0                | 0.00          |
| CAD/ ROn         | 19/03/2012 | Foreign Exchange Future | 7.50   | Put        |           | 71.00000     | 66,000            | 15.73      | 0.00       | 0                | 0.00          |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.17600   | 0.16790      |                   |            | 0.00       | 0                | 12,659.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.10820   | 0.10920      |                   |            | 0.00       | 0                | 18,519.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.10560   | 0.11200      |                   |            | 0.00       | 0                | 12,423.00     |
| CF CANOn         | 30/03/2012 | Can-Do Future           |        |            | 0.37590   | 0.37730      |                   |            | 0.00       | 0                | 100,000.00    |
| CF CANOn         | 30/03/2012 | Can-Do Future           |        |            | 0.11130   | 0.11320      |                   |            | 0.00       | 0                | 100,000.00    |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.12860   | 0.13880      |                   |            | 0.00       | 0                | 12,346.00     |
| CF CANOn         | 19/12/2011 | Can-Do Future           |        |            | 0.14230   | 0.14100      |                   |            | 0.00       | 0                | 18,750.00     |
| CF CANOn         | 31/01/2012 | Can-Do Future           |        |            | 0.10410   | 0.10190      |                   |            | 0.00       | 0                | 12,500.00     |
| CF CANOn         | 29/02/2012 | Can-Do Future           |        |            | 0.09040   | 0.08860      |                   |            | 0.00       | 0                | 12,500.00     |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| CF CANOn         | 31/01/2012 | Can-Do Future           |        |            | 0.06200   | 0.06380      |                   |            | 0.00         | 0                | 19,481.00     |
| CF CANOn         | 29/02/2012 | Can-Do Future           |        |            | 0.08730   | 0.08890      |                   |            | 0.00         | 0                | 12,987.00     |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future |        |            | 8.73460   | 8.72280      |                   | 19.84      | 3,493,840.00 | 400              | 250.00        |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.30   | Call       |           | 435.00000    | 446,000           | 19.97      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.30   | Put        |           | 12.00000     | 11,000            | 19.97      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.35   | Call       |           | 390.00000    | 400,000           | 19.96      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.35   | Put        |           | 17.00000     | 15,000            | 19.96      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.25   | Call       |           | 481.00000    | 492,000           | 19.99      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.25   | Put        |           | 8.00000      | 7,000             | 19.99      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.50   | Call       |           | 269.00000    | 275,000           | 19.91      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.50   | Put        |           | 46.00000     | 40,000            | 19.91      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.15   | Call       |           | 578.00000    | 590,000           | 21.56      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.15   | Put        |           | 5.00000      | 5,000             | 21.56      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.90   | Call       |           | 825.00000    | 837,000           | 25.49      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.90   | Put        |           | 2.00000      | 2,000             | 25.49      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.55   | Call       |           | 234.00000    | 238,000           | 19.89      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.55   | Put        |           | 61.00000     | 53,000            | 19.89      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.90   | Call       |           | 74.00000     | 70,000            | 21.42      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.90   | Put        |           | 251.00000    | 235,000           | 21.42      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.40   | Call       |           | 11.00000     | 9,000             | 24.95      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.40   | Put        |           | 688.00000    | 674,000           | 24.95      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.15   | Call       |           | 32.00000     | 26,000            | 23.40      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.15   | Put        |           | 459.00000    | 441,000           | 23.40      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.45   | Call       |           | 307.00000    | 315,000           | 19.92      | 0.00         | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.45   | Put        |           | 34.00000     | 30,000            | 19.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.00   | Call       |           | 726.00000    | 737,000           | 23.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.00   | Put        |           | 3.00000      | 2,000             | 23.92      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.75   | Call       |           | 974.00000    | 985,000           | 26.52      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.75   | Put        |           | 1.00000      | 0,000             | 26.52      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.80   | Call       |           | 104.00000    | 101,000           | 20.63      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.80   | Put        |           | 181.00000    | 166,000           | 20.63      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.65   | Call       |           | 1,073.00000  | 1,085,000         | 26.75      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 7.65   | Put        |           | 0.00000      | 0,000             | 26.75      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.70   | Call       |           | 144.00000    | 143,000           | 19.84      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.70   | Put        |           | 121.00000    | 108,000           | 19.84      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.95   | Call       |           | 63.00000     | 58,000            | 21.82      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.95   | Put        |           | 290.00000    | 273,000           | 21.82      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.60   | Call       |           | 201.00000    | 203,000           | 19.88      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 8.60   | Put        |           | 78.00000     | 68,000            | 19.88      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.45   | Call       |           | 9.00000      | 7,000             | 25.26      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.45   | Put        |           | 736.00000    | 722,000           | 25.26      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.20   | Call       |           | 26.00000     | 21,000            | 23.71      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/12/2011 | Foreign Exchange Future | 9.20   | Put        |           | 503.00000    | 486,000           | 23.71      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future |        |            | 8.86700   | 8.85420      |                   | 21.83      | 0.00  | 0                | 25.00         |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.60   | Call       |           | 529.00000    | 537,000           | 21.00      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.60   | Put        |           | 275.00000    | 270,000           | 21.00      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.65   | Call       |           | 504.00000    | 511,000           | 21.17      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.65   | Put        |           | 300.00000    | 294,000           | 21.17      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 19/03/2012 | Foreign Exchange Future | 8.55   | Call       |           | 555.00000    | 563,000           | 20.84      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / R          | On | 19/03/2012 | Foreign Exchange Future | 8.55   | Put        |           | 251.00000    | 246,000           | 20.84      | 0.00  | 0                | 0.00          |
| CRD1             | On | 02/02/2012 | Index Future            |        |            | 167.80200 | 167.29500    |                   |            | 0.00  | 0                | 0.00          |
| ES18             | On | 20/04/2018 | Price Contribution      |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES23             | On | 25/01/2023 | Price Contribution      |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES26             | On | 02/04/2026 | Price Contribution      |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ES33             | On | 15/09/2033 | Price Contribution      |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/02/2012 | GOVI                    |        |            | 377.57900 | 377.91100    |                   |            | 0.00  | 0                | 157.00        |
| GOVI             | On | 02/02/2012 | GOVI                    | 369.00 | Call       |           | 89,110.00000 | 85,790,000        |            | 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       |           | 89,010.00000 | 85,690,000        |            | 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       |           | 89,210.00000 | 85,890,000        |            | 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                    |        |            | 383.06900 | 383.41000    |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI                    | 382.00 | Call       |           | 14,100.00000 | 10,690,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI                    | 382.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI                    | 382.01 | Call       |           | 14,000.00000 | 10,590,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI                    | 382.01 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI                    | 381.99 | Call       |           | 14,200.00000 | 10,790,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 03/05/2012 | GOVI                    | 381.99 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX              |        |            | 110.00000 | 110.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IGOV             | On | 02/02/2012 | Index Future           |        |            | 166.24600 | 166.44800    |                   |            | 0.00  | 0                | 507.00        |
| IGOV             | On | 03/05/2012 | Index Future           |        |            | 168.66300 | 168.87000    |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 02/02/2012 | Index Future           |        |            | 445.90300 | 445.90300    |                   |            | 0.00  | 0                | 88.00         |
| J157             | On | 15/09/2015 | Interest Rate Swap     |        |            | 8.82200   | 8.82200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On | 21/12/2026 | Interest Rate Swap     |        |            | 8.68300   | 8.68300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On | 22/12/2014 | Interest Rate Swap     |        |            | 8.65500   | 8.65500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On | 15/09/2017 | Interest Rate Swap     |        |            | 8.97500   | 8.97500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On | 21/12/2018 | Interest Rate Swap     |        |            | 8.96200   | 8.96200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On | 15/01/2020 | Interest Rate Swap     |        |            | 8.99700   | 8.99700      |                   | 15.00      | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/12/2011 | Jibar Tradeable Future |        |            | 5.58000   | 5.58000      |                   |            | 0.00  | 0                | 5,541.00      |
| JIBAR F          | On | 18/01/2012 | Jibar Tradeable Future |        |            | 5.55000   | 5.55000      |                   |            | 0.00  | 0                | 101.00        |
| JIBAR F          | On | 15/02/2012 | Jibar Tradeable Future |        |            | 5.51000   | 5.51000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/03/2012 | Jibar Tradeable Future |        |            | 5.48000   | 5.48000      |                   |            | 0.00  | 0                | 2,390.00      |
| JIBAR F          | On | 18/04/2012 | Jibar Tradeable Future |        |            | 5.46000   | 5.46000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 16/05/2012 | Jibar Tradeable Future |        |            | 5.46000   | 5.45000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/06/2012 | Jibar Tradeable Future |        |            | 5.46000   | 5.46000      |                   |            | 0.00  | 0                | 2,890.00      |
| JIBAR F          | On | 19/09/2012 | Jibar Tradeable Future |        |            | 5.52000   | 5.52000      |                   |            | 0.00  | 0                | 44,760.00     |
| JIBAR F          | On | 19/12/2012 | Jibar Tradeable Future |        |            | 5.66000   | 5.66000      |                   |            | 0.00  | 0                | 990.00        |
| JIBAR F          | On | 20/03/2013 | Jibar Tradeable Future |        |            | 5.89000   | 5.90000      |                   |            | 0.00  | 0                | 790.00        |
| JIBAR F          | On | 19/06/2013 | Jibar Tradeable Future |        |            | 6.14000   | 6.16000      |                   |            | 0.00  | 0                | 1,250.00      |
| JIBAR F          | On | 18/09/2013 | Jibar Tradeable Future |        |            | 6.41000   | 6.42000      |                   |            | 0.00  | 0                | 2,100.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02             | On | 02/02/2012 | JNOTE                   |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On | 02/02/2012 | JNOTE                   | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 02/02/2012 | JNOTE                   | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 02/02/2012 | JNOTE                   | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 02/02/2012 | JNOTE                   | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 02/02/2012 | JNOTE                   | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 02/02/2012 | JNOTE                   | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 02/02/2012 | JNOTE                   | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 02/02/2012 | JNOTE                   | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On | 19/12/2011 | Foreign Exchange Future |        |            | 6.28170   | 6.28800       |                   | 17.91      | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On | 19/12/2011 | Foreign Exchange Future | 6.26   | Call       |           | 94.00000      | 90,000            | 17.86      | 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 | 6.26   | Put        |           | 71.00000     | 73,000            | 17.86      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.27   | Call       |           | 89.00000     | 85,000            | 17.88      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.27   | Put        |           | 76.00000     | 78,000            | 17.88      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.25   | Call       |           | 99.00000     | 95,000            | 17.85      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/12/2011 | Foreign Exchange Future | 6.25   | Put        |           | 66.00000     | 68,000            | 17.85      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future |        |            | 6.33660   | 6.34000      |                   | 15.61      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.28   | Call       |           | 242.00000    | 236,000           | 15.61      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.28   | Put        |           | 186.00000    | 183,000           | 15.61      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.29   | Call       |           | 237.00000    | 231,000           | 15.61      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.29   | Put        |           | 191.00000    | 188,000           | 15.61      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.27   | Call       |           | 248.00000    | 241,000           | 15.60      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 19/03/2012 | Foreign Exchange Future | 6.27   | Put        |           | 182.00000    | 178,000           | 15.60      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 6.37840   | 6.38140      |                   | 17.87      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.30   | Call       |           | 376.00000    | 370,000           | 17.85      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.30   | Put        |           | 295.00000    | 292,000           | 17.85      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.35   | Call       |           | 351.00000    | 345,000           | 17.87      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.35   | Put        |           | 320.00000    | 317,000           | 17.87      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.25   | Call       |           | 402.00000    | 395,000           | 17.83      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.25   | Put        |           | 271.00000    | 267,000           | 17.83      | 0.00  | 0                | 0.00          |
| OTH1 On          | 02/02/2012 | Index Future            |        |            | 369.61300 | 369.77500    |                   |            | 0.00  | 0                | 0.00          |
| PULA / On        | 19/12/2011 | Foreign Exchange Future |        |            | 1.09370   | 1.08920      |                   |            | 0.00  | 0                | 0.00          |
| PULA / On        | 19/12/2011 | Foreign Exchange Future | 1.09   | Call       |           | 1.00000      | 1,000             |            | 0.00  | 0                | 0.00          |
| PULA / On        | 19/12/2011 | Foreign Exchange Future | 1.09   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| PULA / On        | 19/12/2011 | Foreign Exchange Future | 1.10   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |            |                         |  | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| PULA / On        | 19/12/2011 | Foreign Exchange Future |  | 1.10   | Put        |           | 9.00000      | 9,000             |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/12/2011 | Foreign Exchange Future |  | 1.08   | Call       |           | 11.00000     | 11,000            |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/12/2011 | Foreign Exchange Future |  | 1.08   | Put        |           | 0.00000      | 0,000             |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  |        |            | 1.10710   | 1.10280      |                   |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  | 1.11   | Call       |           | 1.00000      | 1,000             |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  | 1.11   | Put        |           | 0.00000      | 0,000             |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  | 1.12   | Call       |           | 0.00000      | 0,000             |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  | 1.12   | Put        |           | 9.00000      | 9,000             |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  | 1.10   | Call       |           | 11.00000     | 11,000            |            | 0.00          | 0                | 0.00          |
| PULA / On        | 19/03/2012 | Foreign Exchange Future |  | 1.10   | Put        |           | 0.00000      | 0,000             |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  |        |            | 6.75100   | 6.75400      |                   | 4.15       | 12,662,227.00 | 100              | 12,586.00     |
| R157 On          | 02/02/2012 | Bond Future             |  | 8.50   | Call       |           | 6,020.00000  | 6,031,000         | 4.28       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 8.50   | Put        |           | 1.00000      | 1,000             | 4.28       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 8.55   | Call       |           | 6,187.00000  | 6,197,000         | 4.28       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 8.55   | Put        |           | 1.00000      | 1,000             | 4.28       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 8.45   | Call       |           | 5,854.00000  | 5,864,000         | 4.28       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 8.45   | Put        |           | 2.00000      | 1,000             | 4.28       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 6.55   | Call       |           | 506.00000    | 504,000           | 4.06       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 6.55   | Put        |           | 1,235.00000  | 1,222,000         | 4.06       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 6.00   | Put        |           | 2,804.00000  | 2,792,000         | 3.95       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 6.00   | Call       |           | 82.00000     | 80,000            | 3.95       | 0.00          | 0                | 130.00        |
| R157 On          | 02/02/2012 | Bond Future             |  | 7.05   | Call       |           | 1,460.00000  | 1,462,000         | 4.16       | 0.00          | 0                | 0.00          |
| R157 On          | 02/02/2012 | Bond Future             |  | 7.05   | Put        |           | 412.00000    | 403,000           | 4.16       | 0.00          | 0                | 130.00        |
| R157 On          | 02/02/2012 | Bond Future             |  | 6.25   | Put        |           | 2,019.00000  | 2,006,000         | 4.00       | 0.00          | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157             | On | 02/02/2012 | Bond Future | 6.25   | Call       |           | 208.00000    | 205,000           | 4.00       | 0.00  | 0                | 3,960.00      |
| R157             | On | 02/02/2012 | Bond Future | 6.45   | Put        |           | 1,473.00000  | 1,461,000         | 4.04       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 6.45   | Call       |           | 385.00000    | 383,000           | 4.04       | 0.00  | 0                | 1,320.00      |
| R157             | On | 02/02/2012 | Bond Future | 6.65   | Call       |           | 650.00000    | 648,000           | 4.08       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 6.65   | Put        |           | 1,021.00000  | 1,008,000         | 4.08       | 0.00  | 0                | 1,320.00      |
| R157             | On | 02/02/2012 | Bond Future | 7.20   | Call       |           | 1,849.00000  | 1,852,000         | 4.18       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 7.20   | Put        |           | 274.00000    | 267,000           | 4.18       | 0.00  | 0                | 3,960.00      |
| R157             | On | 03/05/2012 | Bond Future |        |            | 6.82800   | 6.83100      |                   | 4.53       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.25   | Call       |           | 4,766.00000  | 4,773,000         | 4.79       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.25   | Put        |           | 183.00000    | 180,000           | 4.79       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.30   | Call       |           | 4,907.00000  | 4,914,000         | 4.79       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.30   | Put        |           | 167.00000    | 164,000           | 4.79       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.20   | Call       |           | 4,624.00000  | 4,631,000         | 4.78       | 0.00  | 0                | 0.00          |
| R157             | On | 03/05/2012 | Bond Future | 8.20   | Put        |           | 199.00000    | 196,000           | 4.78       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future |        |            | 6.90100   | 6.90500      |                   | 4.73       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.00   | Call       |           | 4,027.00000  | 4,033,000         | 4.96       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.00   | Put        |           | 733.00000    | 727,000           | 4.96       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.05   | Call       |           | 4,143.00000  | 4,149,000         | 4.98       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 8.05   | Put        |           | 701.00000    | 695,000           | 4.98       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 7.95   | Call       |           | 3,914.00000  | 3,920,000         | 4.95       | 0.00  | 0                | 0.00          |
| R157             | On | 02/08/2012 | Bond Future | 7.95   | Put        |           | 768.00000    | 761,000           | 4.95       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future |        |            | 6.98600   | 6.99000      |                   | 4.77       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.00   | Call       |           | 2,143.00000  | 2,146,000         | 4.73       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.00   | Put        |           | 2,115.00000  | 2,107,000         | 4.73       | 0.00  | 0                | 0.00          |
| R157             | On | 01/11/2012 | Bond Future | 7.05   | Call       |           | 2,217.00000  | 2,220,000         | 4.74       | 0.00  | 0                | 0.00          |



| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R157             | On         | 01/11/2012         | Bond Future        | 7.05   | Put        |           | 2,048.00000   | 2,040,000         | 4.74       | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.95   | Call       |           | 2,071.00000   | 2,073,000         | 4.72       | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.95   | Put        |           | 2,184.00000   | 2,174,000         | 4.72       | 0.00  | 0                | 0.00          |
| R157             | On         | 15/09/2015         | Price Contribution |        |            | 100.00000 | 100.00000     |                   |            | 0.00  | 0                | 0.00          |
| R157/R:On        | 15/09/2015 | Price Contribution |                    |        | 100.00000  | 100.00000 |               |                   |            | 0.00  | 0                | 0.00          |
| R157/R:On        | 15/09/2015 | Price Contribution |                    |        | 100.00000  | 100.00000 |               |                   |            | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        |        |            | 8.45300   | 8.45700       |                   | 15.43      | 0.00  | 0                | 24,833.00     |
| R186             | On         | 02/02/2012         | Bond Future        | 9.00   | Call       |           | 6,000.00000   | 6,009,000         | 15.60      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 9.00   | Put        |           | 1,056.00000   | 1,027,000         | 15.60      | 0.00  | 0                | 100.00        |
| R186             | On         | 02/02/2012         | Bond Future        | 9.05   | Call       |           | 6,336.00000   | 6,346,000         | 15.63      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 9.05   | Put        |           | 952.00000     | 924,000           | 15.63      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 8.95   | Call       |           | 5,670.00000   | 5,678,000         | 15.57      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 8.95   | Put        |           | 1,168.00000   | 1,139,000         | 15.57      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 7.75   | Put        |           | 7,559.00000   | 7,512,000         | 14.75      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 7.75   | Call       |           | 637.00000     | 628,000           | 14.75      | 0.00  | 0                | 6,000.00      |
| R186             | On         | 02/02/2012         | Bond Future        | 6.75   | Put        |           | 17,771.00000  | 17,732,000        | 14.75      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 6.75   | Call       |           | 22.00000      | 21,000            | 14.75      | 0.00  | 0                | 6,000.00      |
| R186             | On         | 02/02/2012         | Bond Future        | 8.00   | Put        |           | 5,591.00000   | 5,543,000         | 14.92      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 8.00   | Call       |           | 1,182.00000   | 1,172,000         | 14.92      | 0.00  | 0                | 100.00        |
| R186             | On         | 02/02/2012         | Bond Future        | 13.25  | Put        |           | 0.00000       | 0,000             | 16.12      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 13.25  | Call       |           | 34,793.00000  | 34,831,000        | 16.12      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 98.00  | Call       |           | 106,568.00000 | 106,605,000       | 16.12      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/02/2012         | Bond Future        | 98.00  | Put        |           | 1.00000       | 0,000             | 16.12      | 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        |        |            | 8.53300   | 8.53700      |                   | 15.74      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.00   | Call       |           | 7,158.00000  | 7,167,000         | 15.94      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.00   | Put        |           | 3,002.00000  | 2,974,000         | 15.94      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.05   | Call       |           | 7,440.00000  | 7,450,000         | 15.98      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 9.05   | Put        |           | 2,848.00000  | 2,821,000         | 15.98      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 8.95   | Call       |           | 6,880.00000  | 6,888,000         | 15.90      | 0.00  | 0                | 0.00          |
| R186             | On | 03/05/2012 | Bond Future        | 8.95   | Put        |           | 3,162.00000  | 3,133,000         | 15.90      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        |        |            | 8.61200   | 8.61600      |                   | 15.59      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 6,416.00000  | 6,424,000         | 15.44      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 5,213.00000  | 5,185,000         | 15.44      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 6,655.00000  | 6,664,000         | 15.47      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 5,008.00000  | 4,981,000         | 15.47      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 6,180.00000  | 6,188,000         | 15.41      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 5,424.00000  | 5,396,000         | 15.41      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        |        |            | 8.69200   | 8.69600      |                   | 15.51      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.75   | Call       |           | 7,138.00000  | 7,147,000         | 15.37      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.75   | Put        |           | 6,660.00000  | 6,634,000         | 15.37      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.80   | Call       |           | 7,364.00000  | 7,373,000         | 15.40      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.80   | Put        |           | 6,447.00000  | 6,420,000         | 15.40      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.70   | Call       |           | 6,914.00000  | 6,923,000         | 15.34      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.70   | Put        |           | 6,879.00000  | 6,852,000         | 15.34      | 0.00  | 0                | 0.00          |
| R186             | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        |        |            | 218.99682 | 219.00844    |                   |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 218.00 | Call       |           | 1,008.00000  | 997,000           |            | 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       |           | 958.00000    | 947,000           |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 218.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 217.95 | Call       |           | 1,058.00000  | 1,047,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/02/2012 | Bond Future        | 217.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 01/04/2013 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        |        |            | 245.57279 | 245.53692    |                   |            | 0.00  | 0                | 965.00        |
| R197             | On | 02/02/2012 | Bond Future        | 237.00 | Call       |           | 8,537.00000  | 8,573,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 237.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 237.05 | Call       |           | 8,487.00000  | 8,523,000         |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 237.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/02/2012 | Bond Future        | 236.95 | Call       |           | 8,587.00000  | 8,623,000         |            | 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        |        |            | 6.24700   | 6.25000      |                   | 3.53       | 0.00  | 0                | 3,124.00      |
| R201             | On | 02/02/2012 | Bond Future        | 8.25   | Call       |           | 5,224.00000  | 5,232,000         | 3.64       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.25   | Put        |           | 0.00000      | 0,000             | 3.64       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.30   | Call       |           | 5,350.00000  | 5,358,000         | 3.64       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.30   | Put        |           | 0.00000      | 0,000             | 3.64       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future        | 8.20   | Call       |           | 5,097.00000  | 5,105,000         | 3.64       | 0.00  | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201             | On         | 02/02/2012         | Bond Future        | 8.20   | Put        |           | 0.00000      | 0,000             | 3.64       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        |        |            | 6.28500   | 6.28800      |                   | 3.75       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.75   | Call       |           | 3,661.00000  | 3,666,000         | 3.98       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.75   | Put        |           | 126.00000    | 123,000           | 3.98       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.80   | Call       |           | 3,768.00000  | 3,773,000         | 3.98       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.80   | Put        |           | 115.00000    | 112,000           | 3.98       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.70   | Call       |           | 3,555.00000  | 3,560,000         | 3.98       | 0.00  | 0                | 0.00          |
| R201             | On         | 03/05/2012         | Bond Future        | 7.70   | Put        |           | 138.00000    | 136,000           | 3.98       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        |        |            | 6.31400   | 6.31700      |                   | 3.96       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.50   | Call       |           | 3,089.00000  | 3,092,000         | 4.16       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.50   | Put        |           | 475.00000    | 471,000           | 4.16       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.55   | Call       |           | 3,175.00000  | 3,179,000         | 4.17       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.55   | Put        |           | 453.00000    | 450,000           | 4.17       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.45   | Call       |           | 3,003.00000  | 3,005,000         | 4.15       | 0.00  | 0                | 0.00          |
| R201             | On         | 02/08/2012         | Bond Future        | 7.45   | Put        |           | 498.00000    | 493,000           | 4.15       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        |        |            | 6.34100   | 6.34300      |                   | 4.09       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.50   | Call       |           | 1,822.00000  | 1,822,000         | 4.05       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.50   | Put        |           | 1,506.00000  | 1,502,000         | 4.05       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.55   | Call       |           | 1,878.00000  | 1,878,000         | 4.06       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.55   | Put        |           | 1,461.00000  | 1,457,000         | 4.06       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.45   | Call       |           | 1,767.00000  | 1,766,000         | 4.04       | 0.00  | 0                | 0.00          |
| R201             | On         | 01/11/2012         | Bond Future        | 6.45   | Put        |           | 1,551.00000  | 1,546,000         | 4.04       | 0.00  | 0                | 0.00          |
| R201             | On         | 22/12/2014         | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R201/R:On        | 22/12/2014 | Price Contribution |                    |        | 100.00000  | 100.00000 |              |                   |            | 0.00  | 0                | 0.00          |

| 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        |        |            | 184.28324 | 185.14131    |                   |            | 0.00  | 0                | 34,872.00     |
| R202             | On | 02/02/2012 | Bond Future        | 177.00 | Call       |           | 8,141.00000  | 7,283,000         |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/02/2012 | Bond Future        | 177.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/02/2012 | Bond Future        | 177.05 | Call       |           | 8,091.00000  | 7,233,000         |            | 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       |           | 8,191.00000  | 7,333,000         |            | 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        |        |            | 7.38200   | 7.36400      |                   | 7.06       | 0.00  | 0                | 1,821.00      |
| R203             | On | 02/02/2012 | Bond Future        | 8.75   | Call       |           | 6,212.00000  | 6,129,000         | 7.39       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.75   | Put        |           | 25.00000     | 25,000            | 7.39       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.80   | Call       |           | 6,422.00000  | 6,339,000         | 7.39       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.80   | Put        |           | 20.00000     | 21,000            | 7.39       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.70   | Call       |           | 6,002.00000  | 5,919,000         | 7.37       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 8.70   | Put        |           | 30.00000     | 30,000            | 7.37       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 6.95   | Put        |           | 2,387.00000  | 2,441,000         | 6.79       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 6.95   | Call       |           | 446.00000    | 417,000           | 6.79       | 0.00  | 0                | 2,640.00      |
| R203             | On | 02/02/2012 | Bond Future        | 7.20   | Put        |           | 1,598.00000  | 1,638,000         | 6.87       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 7.20   | Call       |           | 834.00000    | 791,000           | 6.87       | 0.00  | 0                | 880.00        |
| R203             | On | 02/02/2012 | Bond Future        | 7.35   | Call       |           | 1,150.00000  | 1,099,000         | 6.93       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 7.35   | Put        |           | 1,215.00000  | 1,247,000         | 6.93       | 0.00  | 0                | 880.00        |
| R203             | On | 02/02/2012 | Bond Future        | 7.95   | Call       |           | 2,982.00000  | 2,907,000         | 7.12       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future        | 7.95   | Put        |           | 309.00000    | 317,000           | 7.12       | 0.00  | 0                | 2,640.00      |
| R203             | On | 03/05/2012 | Bond Future        |        |            | 7.46700   | 7.44900      |                   | 7.46       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 03/05/2012 | Bond Future        | 8.75   | Call       |           | 5,954.00000  | 5,881,000         | 7.93       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.75   | Put        |           | 366.00000    | 373,000           | 7.93       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.80   | Call       |           | 6,132.00000  | 6,059,000         | 7.93       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.80   | Put        |           | 337.00000    | 344,000           | 7.93       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.70   | Call       |           | 5,774.00000  | 5,701,000         | 7.91       | 0.00  | 0                | 0.00          |
| R203             | On | 03/05/2012 | Bond Future        | 8.70   | Put        |           | 394.00000    | 401,000           | 7.91       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        |        |            | 7.55100   | 7.53100      |                   | 7.52       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 5,143.00000  | 5,076,000         | 7.90       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 1,121.00000  | 1,139,000         | 7.90       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 5,296.00000  | 5,228,000         | 7.93       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 1,072.00000  | 1,089,000         | 7.93       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 4,992.00000  | 4,926,000         | 7.88       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 1,173.00000  | 1,192,000         | 7.88       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        |        |            | 7.64200   | 7.62100      |                   | 7.37       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.75   | Call       |           | 3,136.00000  | 3,086,000         | 7.30       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.75   | Put        |           | 2,614.00000  | 2,649,000         | 7.30       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.80   | Call       |           | 3,247.00000  | 3,195,000         | 7.31       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.80   | Put        |           | 2,523.00000  | 2,557,000         | 7.31       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.70   | Call       |           | 3,027.00000  | 2,978,000         | 7.28       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.70   | Put        |           | 2,707.00000  | 2,743,000         | 7.28       | 0.00  | 0                | 0.00          |
| R203             | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R203/R           | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future        |        |            | 7.65900   | 7.63600      |                   | 9.14       | 0.00  | 0                | 2,908.00      |
| R204             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 7,011.00000  | 6,890,000         | 9.54       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 49.00000     | 50,000            | 9.54       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 7,247.00000  | 7,125,000         | 9.54       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 41.00000     | 42,000            | 9.54       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 6,775.00000  | 6,654,000         | 9.52       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 57.00000     | 59,000            | 9.52       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 7.25   | Put        |           | 2,732.00000  | 2,809,000         | 8.82       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 7.25   | Call       |           | 647.00000    | 602,000           | 8.82       | 0.00  | 0                | 540.00        |
| R204             | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 2,635.00000  | 2,538,000         | 9.14       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 716.00000    | 742,000           | 9.14       | 0.00  | 0                | 540.00        |
| R204             | On | 02/02/2012 | Bond Future | 7.50   | Call       |           | 1,130.00000  | 1,066,000         | 8.92       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 7.50   | Put        |           | 1,859.00000  | 1,917,000         | 8.92       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future |        |            | 7.74500   | 7.72100      |                   | 9.29       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future | 8.75   | Call       |           | 5,875.00000  | 5,770,000         | 9.69       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future | 8.75   | Put        |           | 739.00000    | 757,000           | 9.69       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future | 8.80   | Call       |           | 6,070.00000  | 5,964,000         | 9.72       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future | 8.80   | Put        |           | 693.00000    | 710,000           | 9.72       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future | 8.70   | Call       |           | 5,682.00000  | 5,578,000         | 9.66       | 0.00  | 0                | 0.00          |
| R204             | On | 03/05/2012 | Bond Future | 8.70   | Put        |           | 788.00000    | 807,000           | 9.66       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future |        |            | 7.83000   | 7.80600      |                   | 9.23       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future | 8.50   | Call       |           | 5,030.00000  | 4,943,000         | 9.39       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future | 8.50   | Put        |           | 1,648.00000  | 1,680,000         | 9.39       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future | 8.55   | Call       |           | 5,198.00000  | 5,109,000         | 9.42       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future | 8.55   | Put        |           | 1,578.00000  | 1,608,000         | 9.42       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future | 8.45   | Call       |           | 4,865.00000  | 4,779,000         | 9.36       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future | 8.45   | Put        |           | 1,722.00000  | 1,755,000         | 9.36       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 01/11/2012 | Bond Future        |        |            | 7.91900   | 7.89300      |                   | 9.14       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.00   | Call       |           | 3,811.00000  | 3,739,000         | 9.05       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.00   | Put        |           | 3,299.00000  | 3,352,000         | 9.05       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.05   | Call       |           | 3,940.00000  | 3,866,000         | 9.07       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.05   | Put        |           | 3,190.00000  | 3,241,000         | 9.07       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.95   | Call       |           | 3,684.00000  | 3,613,000         | 9.03       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.95   | Put        |           | 3,411.00000  | 3,465,000         | 9.03       | 0.00  | 0                | 0.00          |
| R204             | On | 21/12/2018 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R204/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R204/R           | On | 21/12/2018 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        |        |            | 6.00800   | 6.00400      |                   | 2.28       | 0.00  | 0                | 300.00        |
| R206             | On | 02/02/2012 | Bond Future        | 8.00   | Call       |           | 3,580.00000  | 3,573,000         | 2.31       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.00   | Put        |           | 0.00000      | 0,000             | 2.31       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.05   | Call       |           | 3,668.00000  | 3,661,000         | 2.31       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 8.05   | Put        |           | 0.00000      | 1,000             | 2.31       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 7.95   | Call       |           | 3,493.00000  | 3,485,000         | 2.31       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future        | 7.95   | Put        |           | 0.00000      | 0,000             | 2.31       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        |        |            | 6.03100   | 6.02600      |                   | 2.51       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.50   | Call       |           | 2,405.00000  | 2,397,000         | 2.62       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.50   | Put        |           | 71.00000     | 71,000            | 2.62       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.55   | Call       |           | 2,477.00000  | 2,468,000         | 2.62       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.55   | Put        |           | 65.00000     | 64,000            | 2.62       | 0.00  | 0                | 0.00          |
| R206             | On | 03/05/2012 | Bond Future        | 7.45   | Call       |           | 2,335.00000  | 2,326,000         | 2.62       | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206             | On | 03/05/2012 | Bond Future        | 7.45   | Put        |           | 79.00000     | 78,000            | 2.62       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        |        |            | 6.03300   | 6.02800      |                   | 2.70       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Call       |           | 1,987.00000  | 1,980,000         | 2.82       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Put        |           | 323.00000    | 323,000           | 2.82       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Call       |           | 2,040.00000  | 2,033,000         | 2.83       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Put        |           | 309.00000    | 309,000           | 2.83       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Call       |           | 1,934.00000  | 1,927,000         | 2.81       | 0.00  | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Put        |           | 337.00000    | 337,000           | 2.81       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        |        |            | 6.00900   | 6.00100      |                   | 2.76       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.00   | Call       |           | 1,070.00000  | 1,064,000         | 2.71       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.00   | Put        |           | 1,071.00000  | 1,074,000         | 2.71       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.05   | Call       |           | 1,100.00000  | 1,094,000         | 2.71       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.05   | Put        |           | 1,044.00000  | 1,047,000         | 2.71       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.95   | Call       |           | 1,040.00000  | 1,034,000         | 2.70       | 0.00  | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.95   | Put        |           | 1,099.00000  | 1,102,000         | 2.70       | 0.00  | 0                | 0.00          |
| R206             | On | 15/01/2014 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        |        |            | 7.92400   | 7.90700      |                   | 9.27       | 0.00  | 0                | 38,194.00     |
| R207             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 6,031.00000  | 5,936,000         | 9.63       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 73.00000     | 74,000            | 9.63       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 6,281.00000  | 6,185,000         | 9.65       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 62.00000     | 62,000            | 9.65       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 5,782.00000  | 5,687,000         | 9.61       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 86.00000     | 87,000            | 9.61       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future        | 7.35   | Put        |           | 3,553.00000  | 3,625,000         | 8.83       | 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 | 02/02/2012 | Bond Future | 7.35   | Call       |           | 327.00000    | 302,000           | 8.83       | 0.00  | 0                | 1,920.00      |
| R207             | On | 02/02/2012 | Bond Future | 7.65   | Put        |           | 2,248.00000  | 2,301,000         | 8.98       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 7.65   | Call       |           | 776.00000    | 733,000           | 8.98       | 0.00  | 0                | 640.00        |
| R207             | On | 02/02/2012 | Bond Future | 7.85   | Call       |           | 1,241.00000  | 1,184,000         | 9.08       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 7.85   | Put        |           | 1,565.00000  | 1,604,000         | 9.08       | 0.00  | 0                | 640.00        |
| R207             | On | 02/02/2012 | Bond Future | 8.50   | Call       |           | 3,632.00000  | 3,545,000         | 9.39       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 8.50   | Put        |           | 340.00000    | 349,000           | 9.39       | 0.00  | 0                | 1,920.00      |
| R207             | On | 03/05/2012 | Bond Future |        |            | 8.01300   | 7.99500      |                   | 10.86      | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future | 8.75   | Call       |           | 5,217.00000  | 5,136,000         | 11.14      | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future | 8.75   | Put        |           | 1,166.00000  | 1,184,000         | 11.14      | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future | 8.80   | Call       |           | 5,409.00000  | 5,328,000         | 11.17      | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future | 8.80   | Put        |           | 1,097.00000  | 1,115,000         | 11.17      | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future | 8.70   | Call       |           | 5,026.00000  | 4,947,000         | 11.11      | 0.00  | 0                | 0.00          |
| R207             | On | 03/05/2012 | Bond Future | 8.70   | Put        |           | 1,236.00000  | 1,256,000         | 11.11      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future |        |            | 8.10200   | 8.08200      |                   | 10.74      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,416.00000  | 5,338,000         | 11.13      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 1,923.00000  | 1,952,000         | 11.13      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 5,592.00000  | 5,513,000         | 11.17      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 1,844.00000  | 1,872,000         | 11.17      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 5,242.00000  | 5,164,000         | 11.09      | 0.00  | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 2,005.00000  | 2,034,000         | 11.09      | 0.00  | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future |        |            | 8.18900   | 8.16900      |                   | 10.64      | 0.00  | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future | 8.25   | Call       |           | 4,100.00000  | 4,038,000         | 10.54      | 0.00  | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future | 8.25   | Put        |           | 3,680.00000  | 3,722,000         | 10.54      | 0.00  | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future | 8.30   | Call       |           | 4,237.00000  | 4,174,000         | 10.56      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 01/11/2012 | Bond Future        | 8.30   | Put        |           | 3,560.00000  | 3,600,000         | 10.56      | 0.00  | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.20   | Call       |           | 3,965.00000  | 3,905,000         | 10.52      | 0.00  | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.20   | Put        |           | 3,804.00000  | 3,848,000         | 10.52      | 0.00  | 0                | 0.00          |
| R207             | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R207/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R207/R           | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        |        |            | 7.95400   | 7.92100      |                   | 9.59       | 0.00  | 0                | 14,264.00     |
| R208             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 6,370.00000  | 6,174,000         | 10.00      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 63.00000     | 68,000            | 10.00      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 6,638.00000  | 6,441,000         | 10.03      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 52.00000     | 56,000            | 10.03      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 6,102.00000  | 5,908,000         | 9.97       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 75.00000     | 82,000            | 9.97       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 7.45   | Put        |           | 3,333.00000  | 3,486,000         | 9.15       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 7.45   | Call       |           | 397.00000    | 348,000           | 9.15       | 0.00  | 0                | 2,880.00      |
| R208             | On | 02/02/2012 | Bond Future        | 7.70   | Put        |           | 2,197.00000  | 2,318,000         | 9.29       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 7.70   | Call       |           | 834.00000    | 753,000           | 9.29       | 0.00  | 0                | 960.00        |
| R208             | On | 02/02/2012 | Bond Future        | 7.90   | Call       |           | 1,355.00000  | 1,246,000         | 9.40       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 7.90   | Put        |           | 1,483.00000  | 1,576,000         | 9.40       | 0.00  | 0                | 960.00        |
| R208             | On | 02/02/2012 | Bond Future        | 8.55   | Call       |           | 4,027.00000  | 3,848,000         | 9.76       | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future        | 8.55   | Put        |           | 282.00000    | 304,000           | 9.76       | 0.00  | 0                | 2,880.00      |
| R208             | On | 03/05/2012 | Bond Future        |        |            | 8.03300   | 7.99800      |                   | 12.03      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future        | 9.00   | Call       |           | 6,605.00000  | 6,432,000         | 12.50      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 03/05/2012 | Bond Future        | 9.00   | Put        |           | 865.00000    | 900,000           | 12.50      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future        | 9.05   | Call       |           | 6,824.00000  | 6,649,000         | 12.53      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future        | 9.05   | Put        |           | 809.00000    | 843,000           | 12.53      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future        | 8.95   | Call       |           | 6,387.00000  | 6,216,000         | 12.47      | 0.00  | 0                | 0.00          |
| R208             | On | 03/05/2012 | Bond Future        | 8.95   | Put        |           | 922.00000    | 960,000           | 12.47      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        |        |            | 8.11000   | 8.07500      |                   | 11.89      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 5,910.00000  | 5,766,000         | 12.35      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 2,084.00000  | 2,144,000         | 12.35      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 6,101.00000  | 5,955,000         | 12.40      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 2,000.00000  | 2,058,000         | 12.40      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 5,722.00000  | 5,580,000         | 12.30      | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 2,173.00000  | 2,234,000         | 12.30      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        |        |            | 8.19100   | 8.15300      |                   | 11.82      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.25   | Call       |           | 4,367.00000  | 4,244,000         | 11.70      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.25   | Put        |           | 3,819.00000  | 3,911,000         | 11.70      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.30   | Call       |           | 4,517.00000  | 4,392,000         | 11.72      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.30   | Put        |           | 3,687.00000  | 3,778,000         | 11.72      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.20   | Call       |           | 4,220.00000  | 4,100,000         | 11.68      | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 8.20   | Put        |           | 3,954.00000  | 4,049,000         | 11.68      | 0.00  | 0                | 0.00          |
| R208             | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R208/R:          | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R208/R:          | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 02/02/2012 | Bond Future |        |            | 8.81100   | 8.82400      |                   | 20.63      | 0.00  | 0                | 2,589.00      |
| R209             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 3,233.00000  | 3,275,000         | 20.63      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 1,868.00000  | 1,808,000         | 20.63      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 3,460.00000  | 3,504,000         | 20.68      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 1,715.00000  | 1,657,000         | 20.68      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 3,014.00000  | 3,052,000         | 20.59      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 2,033.00000  | 1,969,000         | 20.59      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future |        |            | 8.88000   | 8.89300      |                   | 21.05      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future | 9.00   | Call       |           | 4,367.00000  | 4,411,000         | 20.85      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future | 9.00   | Put        |           | 3,543.00000  | 3,486,000         | 20.85      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future | 9.05   | Call       |           | 4,570.00000  | 4,615,000         | 20.89      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future | 9.05   | Put        |           | 3,367.00000  | 3,311,000         | 20.89      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future | 8.95   | Call       |           | 4,168.00000  | 4,210,000         | 20.81      | 0.00  | 0                | 0.00          |
| R209             | On | 03/05/2012 | Bond Future | 8.95   | Put        |           | 3,727.00000  | 3,668,000         | 20.81      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future |        |            | 8.94700   | 8.96000      |                   | 20.85      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future | 9.25   | Call       |           | 6,190.00000  | 6,240,000         | 20.85      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future | 9.25   | Put        |           | 4,019.00000  | 3,969,000         | 20.85      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future | 9.30   | Call       |           | 6,404.00000  | 6,455,000         | 20.92      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future | 9.30   | Put        |           | 3,869.00000  | 3,820,000         | 20.92      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future | 9.20   | Call       |           | 5,986.00000  | 6,035,000         | 20.81      | 0.00  | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future | 9.20   | Put        |           | 4,182.00000  | 4,131,000         | 20.81      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future |        |            | 9.01500   | 9.02900      |                   | 20.74      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future | 9.00   | Call       |           | 5,650.00000  | 5,698,000         | 20.56      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future | 9.00   | Put        |           | 5,870.00000  | 5,812,000         | 20.56      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future | 9.05   | Call       |           | 5,834.00000  | 5,884,000         | 20.60      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 01/11/2012 | Bond Future        | 9.05   | Put        |           | 5,675.00000  | 5,619,000         | 20.60      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.95   | Call       |           | 5,468.00000  | 5,515,000         | 20.52      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.95   | Put        |           | 6,070.00000  | 6,011,000         | 20.52      | 0.00  | 0                | 0.00          |
| R209             | On | 31/03/2036 | Price Contribution |        |            | 6.25000   | 6.25000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R           | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R209/R           | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R209/R           | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R209/R           | On | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/02/2012 | Bond Future        |        |            | 138.14039 | 137.93653    |                   |            | 0.00  | 0                | 755.00        |
| R210             | On | 02/02/2012 | Bond Future        | 131.00 | Call       |           | 6,937.00000  | 7,140,000         |            | 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       |           | 6,887.00000  | 7,090,000         |            | 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       |           | 6,987.00000  | 7,190,000         |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/02/2012 | Bond Future        | 130.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On | 31/03/2028 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        |        |            | 115.65876 | 115.48490    |                   |            | 0.00  | 0                | 480.00        |
| R211             | On | 02/02/2012 | Bond Future        | 110.50 | Call       |           | 4,985.00000  | 5,159,000         |            | 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       |           | 4,935.00000  | 5,109,000         |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.55 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/02/2012 | Bond Future        | 110.45 | Call       |           | 5,035.00000  | 5,209,000         |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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        |        |            | 112.13207 | 112.11565    |                   |            | 0.00  | 0                | 2,677.00      |
| R212             | On | 02/02/2012 | Bond Future        | 108.50 | Call       |           | 3,616.00000  | 3,632,000         |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.50 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.55 | Call       |           | 3,566.00000  | 3,582,000         |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.55 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.45 | Call       |           | 3,666.00000  | 3,682,000         |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/02/2012 | Bond Future        | 108.45 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 31/01/2022 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        |        |            | 8.82300   | 8.82600      |                   | 18.66      | 0.00  | 0                | 487.00        |
| R213             | On | 02/02/2012 | Bond Future        | 9.00   | Call       |           | 3,287.00000  | 3,280,000         | 18.66      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.00   | Put        |           | 1,915.00000  | 1,884,000         | 18.66      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.05   | Call       |           | 3,518.00000  | 3,512,000         | 18.70      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 9.05   | Put        |           | 1,758.00000  | 1,728,000         | 18.70      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 8.95   | Call       |           | 3,063.00000  | 3,056,000         | 18.62      | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future        | 8.95   | Put        |           | 2,082.00000  | 2,051,000         | 18.62      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        |        |            | 8.89800   | 8.90000      |                   | 19.04      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.25   | Call       |           | 5,500.00000  | 5,496,000         | 19.04      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.25   | Put        |           | 2,813.00000  | 2,793,000         | 19.04      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.30   | Call       |           | 5,728.00000  | 5,725,000         | 19.08      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.30   | Put        |           | 2,668.00000  | 2,649,000         | 19.08      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.20   | Call       |           | 5,276.00000  | 5,273,000         | 19.00      | 0.00  | 0                | 0.00          |
| R213             | On | 03/05/2012 | Bond Future        | 9.20   | Put        |           | 2,965.00000  | 2,946,000         | 19.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213             | On | 02/08/2012 | Bond Future             |        |            | 8.97000      | 8.97300      |                   | 18.85      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.25   | Call       |              | 6,258.00000  | 6,261,000         | 18.85      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.25   | Put        |              | 4,151.00000  | 4,130,000         | 18.85      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.30   | Call       |              | 6,477.00000  | 6,481,000         | 18.92      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.30   | Put        |              | 3,998.00000  | 3,979,000         | 18.92      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.20   | Call       |              | 6,051.00000  | 6,054,000         | 18.82      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future             | 9.20   | Put        |              | 4,318.00000  | 4,298,000         | 18.82      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             |        |            | 9.04700      | 9.05000      |                   | 18.75      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.00   | Call       |              | 5,685.00000  | 5,688,000         | 18.59      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.00   | Put        |              | 6,069.00000  | 6,049,000         | 18.59      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.05   | Call       |              | 5,872.00000  | 5,875,000         | 18.62      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 9.05   | Put        |              | 5,872.00000  | 5,852,000         | 18.62      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.95   | Call       |              | 5,502.00000  | 5,505,000         | 18.56      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.95   | Put        |              | 6,272.00000  | 6,252,000         | 18.56      | 0.00  | 0                | 0.00          |
| R213             | On | 28/02/2031 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R213/R           | On | 28/02/2031 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R214             | On | 28/02/2041 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R214/R           | On | 28/02/2041 | Price Contribution      |        |            | 100.00000    | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RAIN             | On | 19/12/2011 | Foreign Exchange Future |        |            | 16,069.31000 | 16,065.07000 |                   |            | 0.00  | 0                | 0.00          |
| TRT1             | On | 02/02/2012 | Index Future            |        |            | 368.90200    | 367.21500    |                   |            | 0.00  | 0                | 0.00          |
| YUAN/F           | On | 19/12/2011 | Foreign Exchange Future |        |            | 1.26990      | 1.26990      |                   | 20.95      | 0.00  | 0                | 0.00          |
| YUAN/F           | On | 19/12/2011 | Foreign Exchange Future | 1.10   | Call       |              | 1,699.00000  | 1,700,000         | 28.67      | 0.00  | 0                | 0.00          |



| Contract Details               |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest       |
|--------------------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------------|
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.10   | Put        |           | 0.00000      | 1,000             | 28.67      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.15   | Call       |           | 1,203.00000  | 1,204,000         | 26.84      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.15   | Put        |           | 4.00000      | 5,000             | 26.84      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.05   | Call       |           | 2,199.00000  | 2,199,000         | 30.50      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/12/2011 | Foreign Exchange Future | 1.05   | Put        |           | 0.00000      | 0,000             | 30.50      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future |        |            | 1.28660   | 1.28590      |                   | 23.02      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.20   | Call       |           | 1,106.00000  | 1,105,000         | 21.68      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.20   | Put        |           | 247.00000    | 239,000           | 21.68      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.25   | Call       |           | 806.00000    | 795,000           | 22.11      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.25   | Put        |           | 447.00000    | 429,000           | 22.11      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.15   | Call       |           | 1,481.00000  | 1,482,000         | 21.25      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | 19/03/2012 | Foreign Exchange Future | 1.15   | Put        |           | 122.00000    | 116,000           | 21.25      | 0.00                  | 0                | 0.00                |
| <b>Total for Derivatives :</b> |            |                         |        |            |           |              |                   |            | <b>203,878,049.30</b> | <b>23,149</b>    | <b>1,360,037.00</b> |

### i-Bonds

|       |    |            |           |  |           |           |  |  |      |   |      |
|-------|----|------------|-----------|--|-----------|-----------|--|--|------|---|------|
| 1BG4A | On | 21/03/2012 | Spot Bond |  | 5.93000   | 5.93000   |  |  | 0.00 | 0 | 0.00 |
| 1BG4A | On | 21/03/2012 | Spot Bond |  | 5.95000   | 5.95000   |  |  | 0.00 | 0 | 0.00 |
| 1BG4B | On | 21/03/2012 | Spot Bond |  | 6.02000   | 6.02000   |  |  | 0.00 | 0 | 0.00 |
| 1BG4C | On | 21/03/2012 | Spot Bond |  | 6.32000   | 6.32000   |  |  | 0.00 | 0 | 0.00 |
| 1BG4D | On | 21/03/2012 | Spot Bond |  | 7.35000   | 7.35000   |  |  | 0.00 | 0 | 0.00 |
| 1BG4E | On | 21/03/2012 | Spot Bond |  | 8.80000   | 8.80000   |  |  | 0.00 | 0 | 0.00 |
| 1BG4F | On | 21/03/2012 | Spot Bond |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                  | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------------|------------------|----------------|
| AA02             | On | 28/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| AA03             | On | 11/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 120,000,000,000.00     | 1,200,000        | 600,000.00     |
| AA384L           | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| AA385L           | On | 21/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| AA386L           | On | 22/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| AB05             | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| AB06             | On | 27/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 11,000,000,000.00      | 110,000          | 5,110,000.00   |
| 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    |                   |            | 168,009,900,000,000.00 | 1,680,099,000    | 560,033,000.00 |
| ABCL1            | On | 22/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| ABCP11           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| ABCP12           | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |
| ABCP13           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                   | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABFN04           | On | 25/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN05           | On | 17/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN06           | On | 17/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,000,000.00  |
| ABFN07           | On | 17/03/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN08           | On | 17/03/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN09           | On | 17/03/2026 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL10A           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,000,000.00  |
| ABL10B           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL11A           | On | 29/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL11B           | On | 29/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL12B           | On | 08/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL13            | On | 11/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL6             | On | 18/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL7             | On | 18/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABL8A            | On | 19/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 700,000.00    |
| ABL8B            | On | 19/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| ABL9             | On | 19/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 280,000,000,000.00 | 2,800,000        | 700,000.00    |
| ABLC04           | On | 15/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLC05           | On | 07/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLI01           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLI02           | On | 08/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLI03           | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLI04           | On | 11/10/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00               | 0                | 0.00          |
| ABLS1            | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLS2A           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 130,000,000,000.00 | 1,300,000        | 650,000.00    |
| ABLS2E           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABLS3            | On | 31/03/2018 | Spot Bond |        |            | 9.58000   | 9.58000      |                   |            | 0.00               | 0                | 0.00          |
| ABN04            | On | 16/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN05            | On | 18/04/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN06            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN07            | On | 13/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABN09            | On | 27/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABN10            | On | 04/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN13            | On | 04/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN14            | On | 10/10/2033 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN34            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN35            | On | 04/03/2013 | Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00  | 0                | 0.00          |
| ABN36            | On | 06/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN39            | On | 21/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| ABS10            | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 29,700,000,000.00  | 297,000          | 7,075,000.00  |
| ABS5             | On | 01/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 5,600,000,000.00   | 56,000           | 6,627,000.00  |
| ABS6             | On | 01/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS7             | On | 11/09/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS9             | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 4.00000   | 4.00000      |                   |            | 0.00               | 0                | 0.00          |
| ABS12            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS13            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ABS14            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ACL001           | On | 31/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ACL017           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ACL019           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| ACL020           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 210,000,000,000.00 | 2,100,000        | 700,000.00    |
| 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    |                   |            | 30,000,000,000.00  | 300,000          | 100,000.00    |
| ACL026           | On | 08/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL027On         | 20/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL028On         | 15/09/2015 | Spot Bond |        |            | 13.50000  | 13.50000     |                   |            | 0.00  | 0                | 0.00          |
| ACL029On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL033On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL036On         | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL038On         | 16/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL039On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL041On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL072On         | 31/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL073On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL074On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL075On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL076On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL077On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL078On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL080On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL081On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL082On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL083On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL084On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL085On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL086On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL089On         | 20/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL090On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL091On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL092On         | 26/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL093On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL094On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL095On         | 20/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL096On         | 20/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL097On         | 20/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL098On         | 20/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL099On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL100On         | 20/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL101On         | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL102On         | 12/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL105On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL106On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL107On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL108On         | 28/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL111On         | 03/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL112On         | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL114On         | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL115On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL116On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL117On         | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL118On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL124On         | 09/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL125On         | 20/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL126On         | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL127On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL128On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL129On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL130On         | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL131On         | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL132On         | 27/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL133On         | 26/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL134On         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL135On         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL136On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL137On         | 02/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL138On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL139On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------------|------------------|---------------|
| ACL140           | On | 20/12/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00          |
| ACL141           | On | 30/07/2017 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00          |
| ACL142           | On | 20/12/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00          |
| ACL143           | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00          |
| ACL144           | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00          |
| ACL145           | On | 20/12/2021 |        |            | 100.00000 | 100.00000    |                   | 10,000,000,000,000.00 | 100,000,000 | 100,000,000.00   |               |
| 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    |                   | 27,900,000,000.00     | 279,000     | 1,498,000.00     |               |
| 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    |                   | 182,100,000,000.00    | 1,821,000   | 14,070,000.00    |               |
| AIR03U           | On | 26/10/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-----------|------------------|---------------|
| 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                | 0.00          |
| AIRL02           | On | 18/02/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW10            | On | 01/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW11            | On | 01/10/2018 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW2             | On | 02/10/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW3             | On | 02/10/2017 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW4             | On | 15/09/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW5             | On | 15/09/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW6             | On | 02/10/2014 |        |            | 100.00000 | 100.00000    |                   | 600,000,000,000.00 | 6,000,000 | 1,500,000.00     |               |
| BAW7             | On | 02/10/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW8             | On | 02/10/2017 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAW9             | On | 03/02/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAYA01           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAYA02           | On | 30/06/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |
| BAYA03           | On | 30/06/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA04           | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA06           | On | 30/09/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA07           | On | 31/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA08           | On | 31/12/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA09           | On | 31/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA10           | On | 31/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA11           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA12           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA13           | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA14           | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA15           | On | 30/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA16           | On | 30/09/2016 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| BAYA17           | On | 30/09/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA18           | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA19           | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility             | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------------|---------------|------------------|---------------|
| BAYA2            | On | 30/09/2014 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYB0            | On | 31/03/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYB0            | On | 31/03/2016 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYB0            | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYC1            | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYD1            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYD2            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYD3            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYD4            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYD5            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BAYD6            | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BCP1             | On | 30/09/2014 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BCP2             | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BCP52            | On | 23/01/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BCP53            | On | 17/02/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00          | 0                | 0.00          |
| BCP54            | On | 07/03/2012 |        |            | 100.00000 | 100.00000    |                   | 116,100,000,000,000.00 | 1,161,000,000 | 500,000,000.00   |               |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BD0202On         | 31/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0205On         | 28/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0206On         | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0302On         | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD310AOn         | 08/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD310EOn         | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD310COn         | 18/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD311AOn         | 08/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD311EOn         | 04/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD311COn         | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD311LOn         | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD311EOn         | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD311FOn         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BEER0On          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG22AOn          | 21/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG22AOn          | 21/07/2016 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| BG22A            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG22B            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG22C            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG22D            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG22Y            | On | 21/07/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32A            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32B            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32C            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32D            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BG32Y            | On | 30/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BID01            | On | 06/08/2014 |        |            | 100.00000 | 100.00000    |                   | 19,400,000,000.00  |       | 194,000          | 3,179,000.00  |
| BID02            | On | 14/07/2012 |        |            | 100.00000 | 100.00000    |                   | 220,000,000,000.00 |       | 2,200,000        | 1,100,000.00  |
| BID03            | On | 14/07/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details   |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| BIDC17             | On | 03/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A <sup>4</sup> | On | 21/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A <sup>5</sup> | On | 21/11/2032 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A <sup>6</sup> | 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          |
| BMWFO              | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BMWFO              | 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| BSR06            | On | 23/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 10,000,000,000,000.00 | 100,000,000      | 50,000,000.00  |
| BSR07            | On | 07/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 20,000,000,000,000.00 | 200,000,000      | 100,000,000.00 |
| BUS01            | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| CBL03            | On | 18/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| CBL04            | On | 18/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| CBL05            | On | 02/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| CBL06            | On | 02/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 25,400,000,000.00     | 254,000          | 4,030,000.00   |
| 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    |                   |            | 3,700,000,000.00      | 37,000           | 8,252,000.00   |
| 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    |                   |            | 200,000,000,000.00    | 2,000,000        | 1,000,000.00   |
| CCT03            | On | 15/03/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 240,000,000,000.00    | 2,400,000        | 35,400,000.00  |
| CGR6             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CGR7             | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR8             | On | 22/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR9             | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN100           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN101           | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN103           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN104           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN108           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN110           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN111           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN112           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN113           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN114           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN115           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN116           | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN117           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN118On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN119On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN120On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN121On 15/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN123On 23/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN124On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN125On 16/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN126On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN127On 01/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN128On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN129On 16/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN130On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN132On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN133On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN134On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN135On 22/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN136           | On | 22/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN138           | On | 31/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN140           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN141           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN143           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN145           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN147           | On | 19/04/2013 |        |            | 13.64000  | 13.64000     |                   |            | 0.00  | 0                | 0.00          |
| CLN148           | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN149           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN152           | On | 20/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN153           | On | 25/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN154           | On | 20/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN155           | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN156           | On | 20/12/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN157           | On | 20/12/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN158           | On | 19/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN159           | On | 14/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN161           | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN162           | On | 20/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN163           | On | 20/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN164           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN165           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN166           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN167           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN168           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details | Strike     | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN177On         | 31/03/2013 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN178On         | 15/04/2014 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN179On         | 20/03/2016 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN180On         | 26/05/2012 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN181On         | 26/05/2012 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN182On         | 02/06/2012 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN183On         | 15/06/2016 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN184On         | 01/07/2021 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN185On         | 15/06/2016 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN186On         | 06/07/2016 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN187On         | 15/06/2014 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN188On         | 20/06/2014 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN189On         | 18/08/2012 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN190On         | 18/08/2012 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN191On         | 23/08/2016 | Spot Bond  | 2.76000   | 2.76000      |                   |            | 0.00  | 0                | 0.00          |
| CLN192On         | 24/08/2016 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |               |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN193           | On 29/08/2021 | Spot Bond |        |            | 2.76000   | 2.76000      |                   |            | 0.00  | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond |        |            | 8.25000   | 8.25000      |                   |            | 0.00  | 0                | 0.00          |
| CLN195           | On 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN196           | On 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond |        |            | 2.40000   | 2.40000      |                   |            | 0.00  | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN201           | On 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN202           | On 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN203           | On 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN204           | On 20/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN205           | On 24/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN206           | On 20/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN207           | On 21/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN208           | On 30/03/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| CLN209           | On | 20/03/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CLN210           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CLN211           | On | 20/12/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CLN212           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CLN213           | On | 12/10/2014 |        |            | 100.00000 | 100.00000    |                   | 110,000,000,000.00 |       | 1,100,000        | 1,000,000.00  |
| 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          |
| CLN220           | On | 11/04/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CLN221           | On | 20/10/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CLN222           | On | 20/10/2016 |        |            | 8.64500   | 8.64500      |                   |                    | 0.00  | 0                | 0.00          |
| CLN223           | On | 20/10/2016 |        |            | 8.64500   | 8.64500      |                   |                    | 0.00  | 0                | 0.00          |
| CLN224           | On | 15/06/2014 |        |            | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN224           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN225           | On | 09/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN34            | On | 15/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN39            | On | 07/02/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN40            | On | 07/02/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN42            | On | 18/04/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN44            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN46            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN47            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN48            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN49            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN50            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN51            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN52            | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN56            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN70            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN71            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN77            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN91            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN92            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN93            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN94            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN95            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN96            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN97            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN99            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLNF01           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLNF02           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLNF03           | On | 10/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| COJ04            | On | 05/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 3,800,000,000.00  | 38,000           | 2,151,000.00  |
| COJ05            | On | 05/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| COJ06            | On | 09/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| COJ07            | On | 23/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| COJ10            | On | 18/01/2012 | 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          |
| COJ12            | On | 17/02/2012 | Spot Bond |        |            | 5.86800   | 5.86800      |                   |            | 0.00              | 0                | 0.00          |
| COJ13            | On | 18/04/2012 | Spot Bond |        |            | 6.05000   | 6.05000      |                   |            | 0.00              | 0                | 0.00          |
| CPL001           | On | 05/03/2012 | Spot Bond |        |            | 5.87500   | 5.87500      |                   |            | 0.00              | 0                | 0.00          |
| CPL002           | On | 29/11/2014 | Spot Bond |        |            | 7.17500   | 7.17500      |                   |            | 33,005,000,000.00 | 4,600,000        | 2,300,000.00  |
| 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    |                   |            | 0.00              | 0                | 19,000,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|----------------|
| DV22             | On | 07/02/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 40,600,000,000.00  | 406,000          | 77,934,000.00  |
| DV23             | On | 27/02/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 251,500,000,000.00 | 2,515,000        | 138,858,000.00 |
| DVF12            | On | 13/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 120,000,000,000.00 | 1,200,000        | 300,000.00     |
| E170             | On | 01/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 18,061,000.00  |
| EDC01            | On | 04/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EGL01            | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EL15             | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EMM01            | On | 28/07/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 130,000,000,000.00 | 1,300,000        | 1,350,000.00   |
| EMM02            | On | 11/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 1,000,000.00   |
| EPF001           | On | 19/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EQ141L           | On | 09/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EQ142L           | On | 09/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EQ149L           | On | 13/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EQ155L           | On | 08/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EQ156L           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00           |
| EQ157L           | On | 08/12/2011 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EQ158L           | On | 16/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ159L           | On | 30/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ160L           | On | 13/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ161L           | On | 13/02/2012 |        |            | 6.16900   | 6.16900      |                   |            | 0.00  | 0                | 0.00          |
| EQ162L           | On | 23/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ163L           | On | 17/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ164L           | On | 13/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On | 18/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS02            | On | 01/07/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS04            | On | 22/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3A            | On | 17/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3A            | On | 17/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3B            | On | 17/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3B            | On | 17/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3C            | On | 17/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ERS3C            | On | 17/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility        | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|----------------|
| ERSA1            | On | 17/08/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2014 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2015 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| ERSA1            | On | 17/08/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| ES15             | On | 30/08/2015 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 54,950,000.00  |
| ES18             | On | 20/04/2018 |        |            | 9.25000   | 9.25000      |                   | 2,562,250,000.00  |       | 277,000          | 247,103,000.00 |
| ES23             | On | 25/01/2023 |        |            | 10.00000  | 10.00000     |                   |                   | 0.00  | 0                | 279,600,000.00 |
| ES26             | On | 02/04/2026 |        |            | 7.85000   | 7.85000      |                   | 67,486,450,000.00 |       | 8,597,000        | 44,340,000.00  |
| ES33             | On | 15/09/2033 |        |            | 7.50000   | 7.50000      |                   | 2,977,500,000.00  |       | 397,000          | 241,000,000.00 |
| FR002L           | On | 02/08/2023 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| FR003L           | On | 02/08/2023 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| FR2A3C           | On | 15/08/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| FR2B3C           | On | 15/08/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| FR2C3C           | On | 15/08/2013 |        |            | 8.37500   | 8.37500      |                   |                   | 0.00  | 0                | 0.00           |
| FR2D3L           | On | 15/08/2013 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| FRB03            | On | 15/09/2014 |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 5,000,000.00   |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| FRB05            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,110,000,000,000.00 | 11,100,000       | 7,400,000.00  |
| 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                | 1,350,000.00  |
| FRBC2            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI01           | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI04           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI07           | On | 07/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI22           | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI23           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI28           | On | 31/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBI33           | On | 07/12/2033 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBN0            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| FRBN0            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBN0            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01           | On | 30/11/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ02           | On | 28/10/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03           | On | 10/12/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC01            | On | 08/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC04            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC08            | On | 29/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC11            | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC17            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC29            | On | 22/07/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC37            | On | 20/06/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC40            | On | 20/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC41            | On | 25/10/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC42            | On | 25/11/2012 |        |            | 6.90500   | 6.90500      |                   |            | 0.00  | 0                | 0.00          |
| FRC44            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC45            | On | 31/12/2011 |        |            | 9.07500   | 9.07500      |                   |            | 0.00  | 0                | 0.00          |

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

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| FRC74            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC75            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC76            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC77            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC78            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC79            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC80            | On | 15/06/2016 | Spot Bond |        |            | 4.73000   | 4.73000      |                   |            |  | 0.00  | 0                | 0.00          |
| FRC81            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC82            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC83            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC84            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC85            | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC86            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2A            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2A            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 2,100,000.00  |
| FRE2B            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRE2B            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2C            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2D            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2E            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2F            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2G            | On | 02/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRI15            | On | 14/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ13            | On | 01/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ14            | On | 20/07/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ16            | On | 21/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ18            | On | 21/02/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS35            | On | 23/04/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS36            | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS37            | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS43            | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On | 31/01/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| FRS49            | On | 27/10/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS50            | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS51            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS52            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS53            | On | 27/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS54            | On | 09/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS55            | On | 09/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS56            | On | 19/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS57            | On | 23/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS58            | On | 21/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| FRS59            | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 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    |                   |            | 3,100,000,000.00 | 31,000           | 1,560,000.00  |
| FRX15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 500,000.00    |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility        | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|---------------|
| FRX16            | On | 21/02/2016 | Spot Bond |        |            | 9.00000   | 9.00000      |                   |                   | 0.00  | 0                | 0.00          |
| FRX18            | On | 14/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| FRX24            | On | 10/12/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 80,000,000,000.00 |       | 800,000          | 800,000.00    |
| FRX31            | On | 21/02/2031 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| FRX45            | On | 14/04/2045 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| FTG1             | On | 05/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GFC2             | On | 27/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GOVEX            | On | 09/05/2047 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GPT11            | On | 29/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GPT12            | On | 28/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GPT13            | On | 01/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GPT2A            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GPT2B            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GPT2C            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GR1A2            | On | 18/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |
| GRA28            | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| GRDB1            | On | 10/01/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRDC1            | On | 10/01/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1A            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1B            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1C            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRN1D            | On | 18/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GRT01            | On | 08/12/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| GRT02 On         | 13/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 4,180,000,000,000.00 | 41,800,000       | 150,000.00    |
| GRT03 On         | 15/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| GRT04 On         | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| GSIZ16On         | 23/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1BOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1COn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1COn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| HMS1D            | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1D            | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1D            | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1E            | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1E            | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1E            | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1F            | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HMS1G            | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| HWAY2            | On | 31/07/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 16,200,000,000.00    | 162,000          | 26,110,000.00 |
| 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    |                   |            | 4,605,000,000,000.00 | 46,050,000       | 28,436,000.00 |
| 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                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| IBL05            | On | 12/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL06            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL09            | On | 08/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 40,000,000,000.00 | 400,000          | 100,000.00    |
| IBL11            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 10,000,000.00 |
| IBL12            | On | 12/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL13            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL14            | On | 28/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL15            | On | 28/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL18            | On | 10/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL19            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL20            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL21            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL22            | On | 15/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL23            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL24            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IBL25            | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBL26            | On | 18/08/2014 | Spot Bond |        |            | 1.75000   | 1.75000      |                   |            | 0.00  | 0                | 0.00          |
| IBL28            | On | 18/08/2016 | Spot Bond |        |            | 8.27000   | 8.27000      |                   |            | 0.00  | 0                | 0.00          |
| IBL32            | On | 03/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL33            | On | 03/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL34            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL36            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IC02             | On | 09/05/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,000,000.00  |
| IDCP01           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IDCP02           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1A5           | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1B            | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1C            | On | 09/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH1D            | On | 09/12/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2A2           | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IKH2A3           | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| IKH2B            | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IKH2C            | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IKH2D            | On | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IN04             | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 20,400,000,000,000.00 |       | 204,000,000      | 100,000,000.00 |
| IN07             | On | 16/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IN09             | On | 01/02/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND132           | On | 10/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND147           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND150           | On | 13/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND151           | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND202           | On | 10/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND203           | On | 17/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND204           | On | 24/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND205           | On | 31/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND206           | On | 07/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND207           | On | 14/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| IND208           | On | 21/02/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND209           | On | 28/02/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND210           | On | 06/03/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND211           | On | 13/03/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND212           | On | 20/03/2012 |        |            | 100.00000 | 100.00000    |                   | 11,400,000,000,000.00 |       | 114,000,000      | 114,000,000.00 |
| IND213           | On | 27/03/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND214           | On | 03/04/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND215           | On | 10/04/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND216           | On | 17/04/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND217           | On | 24/04/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND218           | On | 02/05/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND219           | On | 08/05/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND220           | On | 15/05/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND221           | On | 22/05/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND222           | On | 29/05/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| IND223           | On | 05/06/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|----------------|
| 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           |
| ING126           | On | 25/11/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING127           | On | 07/09/2012 |        |            | 100.00000 | 100.00000    |                   | 20,000,000,000,000.00 |       | 200,000,000      | 200,000,000.00 |
| ING128           | On | 26/03/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING129           | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING130           | On | 16/02/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING131           | On | 24/02/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING133           | On | 28/02/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING134           | On | 16/03/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING30            | On | 30/04/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |
| ING31            | On | 31/10/2012 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00           |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| ING32            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING33            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING34            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING46            | On | 16/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING60U           | On | 28/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING82            | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING89            | On | 31/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ING97            | On | 10/03/2012 | Spot Bond |        |            | 8.82500   | 8.82500      |                   |                    | 0.00  | 0                | 0.00          |
| INJ02            | On | 30/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IP255U           | On | 31/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IPB3             | On | 04/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IPL4             | On | 29/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IPL5             | On | 28/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| IPL6             | On | 28/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 153,000,000,000.00 |       | 1,530,000        | 29,432,000.00 |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| IV013            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IV014            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IV015            | On | 20/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IV016            | On | 06/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IV017            | On | 31/01/2017 | Spot Bond |        |            | 2.75000   | 2.75000      |                   |            | 341,000,000.00    | 124,000          | 62,000.00     |
| 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    |                   |            | 0.00              | 0                | 0.00          |
| IV07             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 80,000,000,000.00 | 800,000          | 200,000.00    |
| IV08             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IV09             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IVA131           | On | 04/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IVA133           | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IVA134           | On | 25/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| IVA135           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA202 On        | 12/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA203 On        | 19/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA203 On        | 19/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA204 On        | 26/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA205 On        | 02/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA206 On        | 09/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA207 On        | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA208 On        | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA209 On        | 01/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA210 On        | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA211 On        | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA212 On        | 22/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA213 On        | 29/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA214 On        | 05/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA215 On        | 12/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA216 On        | 19/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA217 On        | 26/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVA218 On 03/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA219 On 10/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA220 On 17/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA221 On 24/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA222 On 31/05/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVA223 On 07/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC001 On 05/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC002 On 12/02/2020 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC004 On 29/04/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KCF01L On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KCF02L On 30/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB004 On 01/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB005 On 28/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB006 On 01/02/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP003 On 01/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP004 On 01/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| KSP005           | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KW01             | On | 31/10/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LBK01            | On | 25/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LEO01            | On | 29/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LGL1             | On | 12/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,700,000.00  |
| MAQ00            | On | 09/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MAQ00            | On | 27/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MAQ00            | On | 09/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF01            | On | 16/04/2012 | Spot Bond |        |            | 7.09500   | 7.09500      |                   |            | 0.00  | 0                | 0.00          |
| MBF01            | On | 15/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF01            | On | 15/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF02            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF02            | On | 26/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF02            | On | 26/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF02            | On | 05/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBF02            | On | 07/10/2014 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| MBP01            | On | 30/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP01            | On | 29/01/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP01            | On | 29/01/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP14            | On | 10/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP16            | On | 13/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP17            | On | 23/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP18            | On | 28/01/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP19            | On | 18/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP20            | On | 17/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP21            | On | 11/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP22            | On | 09/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|----------------|
| 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                | 85,100,000.00  |
| 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           |
| 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    |                   | 19,400,000,000.00  |       | 194,000          | 1,649,000.00   |
| MTN03            | On | 13/07/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00           |
| MTN04            | On | 13/07/2017 |        |            | 100.00000 | 100.00000    |                   | 26,100,000,000.00  |       | 261,000          | 3,921,000.00   |
| MTN05            | On | 28/10/2013 |        |            | 100.00000 | 100.00000    |                   | 600,000,000,000.00 |       | 6,000,000        | 101,000,000.00 |
| 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           |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| N4A208On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A211On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A302On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A305On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A308On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A311On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A402On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A405On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A408On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A411On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4A502On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4B508On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4C508On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4D68LOn         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| N4E68LOn         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK10EOn         | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| NBK11E           | On | 27/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK1B            | On | 09/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 80,000,000,000.00    | 800,000          | 200,000.00    |
| NBK2A            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 16,700,000,000.00    | 167,000          | 3,284,000.00  |
| NBK2B            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 440,000,000,000.00   | 4,400,000        | 1,100,000.00  |
| NBK3A            | On | 09/09/2019 |        |            | 100.00000 | 100.00000    |                   |            | 5,400,000,000.00     | 54,000           | 6,031,000.00  |
| NBK4             | On | 28/10/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK5B            | On | 19/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK6A            | On | 19/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 500,000,000,000.00   | 5,000,000        | 10,000,000.00 |
| NBK6B            | On | 19/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK7B            | On | 19/04/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK8A            | On | 24/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK8B            | On | 24/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK9A            | On | 23/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 19,300,000,000.00    | 193,000          | 8,850,000.00  |
| NBK9B            | On | 23/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00          |
| NBK11            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 240,000,000,000.00   | 2,400,000        | 600,000.00    |
| NCLN1            | On | 24/01/2013 |        |            | 100.00000 | 100.00000    |                   |            | 5,000,000,000,000.00 | 50,000,000       | 25,000,000.00 |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN15On 07/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 30/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 28/08/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 17/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 22/09/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 20/10/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 25/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN45On 12/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 25/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 26/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 26/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 26/03/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 31/03/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 07/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 15/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN55On 01/06/2015 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN6            | On | 30/11/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 02/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 08/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 25/01/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 25/01/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 29/01/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 30/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 27/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN7            | On | 30/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED10            | On | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED11            | On | 17/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED12            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED12            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED6             | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED7             | On | 08/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| NED8             | On | 08/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 32,200,000,000.00 | 322,000          | 3,843,000.00  |
| NED9             | On | 06/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NEDH1            | On | 20/11/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NEDH1            | On | 20/11/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NET31            | On | 30/04/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NET41            | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NILB10           | On | 08/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NMP20            | On | 24/07/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NQ1A1            | On | 22/05/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NQ1A1            | On | 22/05/2016 | Spot Bond |        |            | 6.82500   | 6.82500      |                   |            | 0.00              | 0                | 0.00          |
| NQ1A1            | On | 22/05/2014 | Spot Bond |        |            | 6.58500   | 6.58500      |                   |            | 0.00              | 0                | 0.00          |
| NQ1A1            | On | 22/05/2012 | Spot Bond |        |            | 6.12500   | 6.12500      |                   |            | 0.00              | 0                | 0.00          |
| NQ1A1            | On | 22/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NQ1B1            | On | 22/05/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| NQ1B1            | On | 22/05/2014 | Spot Bond |        |            | 6.92500   | 6.92500      |                   |            | 0.00              | 0                | 0.00          |
| NQ1B1            | On | 22/05/2012 | Spot Bond |        |            | 6.57500   | 6.57500      |                   |            | 0.00              | 0                | 0.00          |

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

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|----------------|
| NRA014           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 110,000,000.00 |
| NRA018           | On | 30/11/2018 |        |            | 100.00000 | 100.00000    |                   | 2,900,000,000,000.00 |       | 29,000,000       | 22,000,000.00  |
| NRA010           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| NRA022           | On | 31/10/2022 |        |            | 100.00000 | 100.00000    |                   | 827,500,000,000.00   |       | 8,275,000        | 19,000,000.00  |
| NRA023           | On | 31/05/2023 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 78,000,000.00  |
| NRA028           | On | 30/11/2028 |        |            | 100.00000 | 100.00000    |                   | 430,000,000,000.00   |       | 4,300,000        | 9,300,000.00   |
| NTC07            | On | 01/03/2012 |        |            | 8.07500   | 8.07500      |                   |                      | 0.00  | 0                | 0.00           |
| NTC08            | On | 13/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| NTC09            | On | 18/04/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| NTC10            | On | 18/04/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| NTC11            | On | 18/04/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| NTC12            | On | 25/08/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| OCT1A            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| 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           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| 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    |                   |            | 19,500,000,000.00 | 195,000          | 29,548,000.00 |
| OTCA0            | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCA0            | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCA0            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCA0            | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCA0            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCA1            | On | 30/04/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCA1            | On | 31/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| OTCB1            | On | 31/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| 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          |
| PC2A4f           | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| PC2B4            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| PC2C4            | On | 20/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PC2D4            | On | 20/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PCF03            | On | 06/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP03            | On | 16/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP03            | On | 21/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP04            | On | 16/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A1F           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A2E           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A3E           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A4L           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A9L           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A9E           | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B1E           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B1F           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B2E           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B4L           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B5E           | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2C1E           | On | 15/12/2012 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------------------|----------------|-------------------|---------------|
| PR2C1f           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PR2C4f           | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PR2D1f           | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PR2D1f           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PR2D4f           | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRM1A            | On | 15/02/2014 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP1A            | On | 01/10/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP1B            | On | 01/10/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP1C            | On | 01/10/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| PRP2A            | On | 04/07/2012 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R009P            | On | 15/09/2014 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R010P            | On | 21/12/2025 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R155             | On | 31/08/2013 |        |            |           | 0.00000      |                   |                        | 0.00           | 0                 | 22,000,000.00 |
| R157             | On | 15/09/2015 |        |            | 6.69000   | 6.69000      |                   | 229,506,297,060,000.00 | 34,305,874,000 | 13,691,837,721.00 |               |
| R158P            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R159P            | On | 15/09/2016 |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility             | Value | Contracts Traded | Open Interest     |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------------------|-------|------------------|-------------------|
| R179             | On | 01/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00  | 0                | 0.00              |
| R186             | On | 21/12/2026 | Spot Bond |        |            | 8.40000   | 8.40000      |                   | 172,292,139,600,000.00 |       | 20,510,969,000   | 8,382,870,231.00  |
| R187P            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00  | 0                | 0.00              |
| R188P            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00  | 0                | 0.00              |
| R189             | On | 31/03/2013 | Spot Bond |        |            | 217.12468 | 217.03885    |                   | 42,557,641,670,600.00  |       | 196,005,547      | 1,036,255,594.00  |
| R197             | On | 07/12/2023 | Spot Bond |        |            | 2.28000   | 2.28000      |                   | 32,645,040.00          |       | 14,318           | 362,789,318.00    |
| R201             | On | 21/12/2014 | Spot Bond |        |            | 6.21000   | 6.21000      |                   | 3,901,190,310,000.00   |       | 628,211,000      | 2,670,776,000.00  |
| R202             | On | 07/12/2033 | Spot Bond |        |            | 2.37000   | 2.34000      |                   | 213,866,927,700.00     |       | 90,239,210       | 883,457,210.00    |
| R203             | On | 15/09/2017 | Spot Bond |        |            | 7.32000   | 7.30000      |                   | 25,363,514,520,000.00  |       | 3,464,961,000    | 6,231,610,000.00  |
| R204             | On | 21/12/2018 | Spot Bond |        |            | 7.60000   | 7.57500      |                   | 13,891,971,600,000.00  |       | 1,827,891,000    | 4,731,482,926.00  |
| 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 |        |            | 5.97500   | 5.97000      |                   | 23,171,050,000,000.00  |       | 3,878,000,000    | 5,173,505,000.00  |
| R207             | On | 15/01/2020 | Spot Bond |        |            | 7.86500   | 7.84500      |                   | 131,365,402,634,180.00 |       | 16,702,530,532   | 22,429,456,000.00 |
| R208             | On | 31/03/2021 | Spot Bond |        |            | 7.90000   | 7.86500      |                   | 37,055,384,500,000.00  |       | 4,690,555,000    | 9,141,255,000.00  |
| R209             | On | 31/03/2036 | Spot Bond |        |            | 8.76500   | 8.77500      |                   | 19,970,815,845,000.00  |       | 2,278,473,000    | 9,292,955,000.00  |
| R210             | On | 31/03/2028 | Spot Bond |        |            | 2.40000   | 2.41000      |                   | 213,620,316,000.00     |       | 89,008,465       | 603,766,827.00    |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|------------------|
| R211             | On | 31/01/2017 | Spot Bond |        |            | 1.05000   | 1.08000      |                   |            | 58,440,514,650.00    | 55,657,633       | 595,107,633.00   |
| R212             | On | 31/01/2022 | Spot Bond |        |            | 2.28000   | 2.28000      |                   |            | 1,290,499,459,800.00 | 566,008,535      | 969,350,710.00   |
| R213             | On | 28/02/2031 | Spot Bond |        |            | 8.77000   | 8.77000      |                   |            | 8,360,090,200,000.00 | 953,260,000      | 1,386,320,000.00 |
| R214             | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 9,790,300,000,000.00 | 1,506,200,000    | 3,393,500,000.00 |
| R221C            | On | 15/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R222C            | On | 15/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R223C            | On | 15/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R224C            | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R225C            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R226C            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R227C            | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R228C            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| R229C            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                 | 0                | 0.00             |
| 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             |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R322C            | On | 21/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R323C            | On | 21/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R324C            | On | 21/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R325C            | On | 21/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R326C            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R327C            | On | 21/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On | 21/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On | 21/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On | 21/06/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On | 21/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On | 21/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R338C            | On | 21/12/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R339C            | On | 21/06/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R340C            | On | 21/12/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R341C            | On | 21/06/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R342C            | On | 21/12/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R343C            | On | 21/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On | 21/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On | 21/06/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On | 21/12/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R347C            | On | 21/06/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R348C            | On | 21/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R349C            | On | 21/06/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R350C            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| RCSB0            | On | 15/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSB0            | On | 15/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 09/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RDFC0            | On | 07/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RDFC0            | On | 06/03/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RES05            | On | 17/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RES06            | On | 18/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RES07            | On | 14/02/2012 |        |            | 5.87500   | 5.87500      |                   |            | 0.00  | 0                | 0.00          |
| RESB0            | On | 03/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RMBI06           | On | 24/07/2038 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP001            | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP002            | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP004            | On | 25/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPG01            | On | 28/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| RPG02            | On | 25/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| RPI01            | On | 22/07/2016 | Spot Bond |        |            | 5.25000   | 5.25000      |                   |            | 0.00              | 0                | 0.00          |
| RPP01            | On | 31/08/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| RPP02            | On | 12/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| RPP03            | On | 10/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| RPP04            | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| RW02             | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| RW21             | On | 21/04/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SA060            | On | 26/01/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SBC2             | On | 28/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SBK10            | On | 19/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SBK12            | On | 24/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 15,500,000.00 |
| 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      |                   |            | 4,368,000,000.00  | 546,000          | 273,000.00    |
| SBK7             | On | 24/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 7,000,000,000.00  | 70,000           | 17,309,000.00 |
| SBK8             | On | 10/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 11,000,000,000.00 | 110,000          | 2,258,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SBK9             | On | 10/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 404,400,000,000.00 | 4,044,000        | 4,843,000.00  |
| SBK11            | On | 09/04/2014 | Spot Bond |        |            | 5.75000   | 5.75000      |                   |            | 0.00               | 0                | 0.00          |
| SBN18            | On | 14/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN20            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN27            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN29            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN31            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN32            | On | 19/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN33            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN34            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN35            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN36            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN42            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN45            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN48            | On | 22/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBN49            | On | 02/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| SBN50            | On | 23/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBN51            | On | 03/10/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBN52            | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBR003           | On | 05/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS13            | On | 22/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS14            | On | 07/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS15            | On | 26/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS16            | On | 22/09/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS17            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS18            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS19            | On | 23/06/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS3             | On | 25/05/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| SBS4             | On | 16/11/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00             | 0                | 0.00          |
| 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    |                   |            | 6,000,000,000.00 | 60,000           | 1,522,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| SBS110           | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBS111           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SBS112           | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 100,000,000,000.00 | 1,000,000        | 1,000,000.00  |
| SCM10            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| 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          |
| SL1              | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 8,100,000.00  |
| SL2              | On | 15/08/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 300,000,000,000.00 | 3,000,000        | 8,600,000.00  |
| SMF1             | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 10,400,000,000.00  | 104,000          | 104,000.00    |
| 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    |                   |            | 240,000,000,000.00 | 2,400,000        | 9,400,000.00  |
| SPDA1            | On | 21/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SPDA2            | On | 21/08/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SSA01            | On | 28/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |
| SYN82            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN830           | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN831           | On | 19/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN833           | On | 25/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN842           | On | 19/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN860           | On | 25/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN861           | On | 22/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN862           | On | 09/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN863           | On | 19/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN865           | On | 22/12/2011 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN866           | On | 04/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN867           | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN868           | On | 17/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN869           | On | 19/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN870           | On | 20/01/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN872           | On | 13/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN873           | On | 14/02/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| SYN874           | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SYN875           | On | 16/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SYN876           | On | 20/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SYN877           | On | 14/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SYN878           | On | 21/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SYN879           | On | 22/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SYN880           | On | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| 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    |                   | 200,000,000,000.00 |       | 2,000,000        | 1,000,000.00  |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TFS78            | On | 18/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS80            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS83            | On | 28/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS84            | On | 28/07/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| TFS87            | On | 12/12/2011 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS88            | On | 08/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS89            | On | 01/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS90            | On | 05/03/2013 | Spot Bond |        |            | 6.27000   | 6.27000      |                   |            | 0.00  | 0                | 0.00          |
| TH7A2            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7A1           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7A3           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7B            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7C            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A1           | On | 18/04/2036 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A2           | On | 18/04/2036 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A3           | On | 18/04/2036 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| THE8B            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8C            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8D            | On | 18/04/2036 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9B            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9B            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9C            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9C            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9D            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9D            | On | 18/07/2039 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TL12             | On | 29/04/2012 |        |            | 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    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------|------------------|------------------|
| TL15             | On | 29/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 3,000,000.00     |
| TL20             | On | 22/02/2020 | Spot Bond |        |            | 6.00000   | 6.00000      |                   | 3,744,000,000,000.00  |       | 624,000,000      | 624,000,000.00   |
| TN17             | On | 14/11/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 21,000,000,000.00     |       | 210,000          | 1,006,000,000.00 |
| TN20             | On | 17/09/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 2,016,900,000,000.00  |       | 20,169,000       | 272,000,000.00   |
| TN23             | On | 06/11/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 4,850,000,000,000.00  |       | 48,500,000       | 125,900,000.00   |
| TN25             | On | 19/08/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 30,300,000,000,000.00 |       | 303,000,000      | 291,000,000.00   |
| TN27             | On | 14/11/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 694,800,000,000.00    |       | 6,948,000        | 22,700,000.00    |
| TR30             | On | 31/12/2099 | Spot Bond |        |            | 10.00000  | 10.00000     |                   |                       | 0.00  | 0                | 0.00             |
| TR31             | On | 31/12/2099 | Spot Bond |        |            | 9.75000   | 9.75000      |                   |                       | 0.00  | 0                | 0.00             |
| TR32             | On | 31/12/2099 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| TSP116           | On | 09/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| TSP117           | On | 23/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| TSP118           | On | 08/03/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| TSP121           | On | 02/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00  | 0                | 0.00             |
| 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             |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| TSP125           | On | 23/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| TSP126           | On | 04/05/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| UG21             | On | 02/03/2021 |        |            | 100.00000 | 100.00000    |                   | 1,300,000,000,000.00 |       | 13,000,000       | 14,000,000.00 |
| UTR02            | On | 21/11/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| UTR041           | On | 19/04/2014 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| UTR042           | On | 19/04/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| UTR043           | On | 06/04/2015 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| UTR40            | On | 10/09/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1A2           | On | 07/11/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1A3           | On | 07/05/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1A4           | On | 07/05/2012 |        |            | 7.57500   | 7.57500      |                   |                      | 0.00  | 0                | 0.00          |
| VIP1A5           | On | 07/11/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1B2           | On | 07/11/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1B3           | On | 07/11/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1C2           | On | 07/11/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| VIP1C3           | On | 07/11/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| VOD00            | On | 28/02/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 1,600,000,000,000.00  | 16,000,000       | 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    |                   |            | 6,100,000,000,000.00  | 61,000           | 64,000,000.00  |
| WS05             | On | 01/08/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 14,000,000,000,000.00 | 140,000,000      | 126,000,000.00 |
| 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                | 31,310,000.00  |
| WSP3             | On | 28/05/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| WSP4             | On | 28/05/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| WSP5             | On | 28/05/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 550,000,000,000.00    | 5,500,000        | 44,750,000.00  |
| 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           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| Z071             | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z083             | On | 30/09/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On | 16/08/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA004            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA005            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On | 31/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On | 19/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                           | Contracts Traded      | Open Interest            |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------------------|-----------------------|--------------------------|
| ZA016 On 20/07/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA017 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA018 On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA019 On 21/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA020 On 21/09/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA021 On 20/10/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA022 On 18/11/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA023 On 20/04/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA024 On 20/05/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA025 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA026 On 21/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA027 On 20/07/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA028 On 19/08/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| ZA029 On 20/09/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                            | 0                     | 0.00                     |
| <b>Total for j-Bonds :</b>    |        |            |           |              |                   |            | <b>1,179,798,598,002,970.00</b> | <b>96,951,815,240</b> | <b>98,990,961,170.00</b> |
| <b>Grand Total:</b>           |        |            |           |              |                   |            | <b>1,179,798,801,881,020.00</b> | <b>16,951,838,389</b> | <b>98,992,321,207.00</b> |