

# Daily MTM Report

Daily summary for: 31/05/2012

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |                |                  |               |
| \$ / R On 18/06/2012 Foreign Exchange Future |        |            | 8.58200   | 8.52900      |                   | 19.84      | 133,656,068.00 | 15,574           | 280,733.00    |
| \$ / R On 18/06/2012 Foreign Exchange Future | 7.25   | Call       |           | 1,279.00000  | 1,332,000         | 24.87      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 7.25   | Put        |           | 0.00000      | 0,000             | 24.87      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 7.30   | Call       |           | 1,229.00000  | 1,282,000         | 24.55      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 7.30   | Put        |           | 0.00000      | 0,000             | 24.55      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 7.20   | Call       |           | 1,329.00000  | 1,382,000         | 25.19      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 7.20   | Put        |           | 0.00000      | 0,000             | 25.19      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.10   | Call       |           | 440.00000    | 493,000           | 17.90      | 0.00           | 0                | 6,700.00      |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.10   | Put        |           | 11.00000     | 11,000            | 17.90      | 0.00           | 0                | 6,832.00      |
| \$ / R On 18/06/2012 Foreign Exchange Future | 6.75   | Put        |           | 0.00000      | 0,000             | 26.06      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 6.75   | Call       |           | 1,779.00000  | 1,832,000         | 26.06      | 0.00           | 0                | 4,850.00      |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.50   | Call       |           | 156.00000    | 191,000           | 19.29      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.50   | Put        |           | 127.00000    | 109,000           | 19.29      | 0.00           | 0                | 100.00        |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.65   | Call       |           | 101.00000    | 123,000           | 20.30      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.65   | Put        |           | 222.00000    | 191,000           | 20.30      | 0.00           | 0                | 0.00          |
| \$ / R On 18/06/2012 Foreign Exchange Future | 8.75   | Call       |           | 75.00000     | 92,000            | 21.20      | 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   | Put        |           | 296.00000    | 260,000           | 21.20      | 0.00  | 0                | 132.00        |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.00   | Call       |           | 1,529.00000  | 1,582,000         | 26.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.00   | Put        |           | 0.00000      | 0,000             | 26.46      | 0.00  | 0                | 2,000.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.50   | Call       |           | 1,030.00000  | 1,083,000         | 23.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.50   | Put        |           | 1.00000      | 1,000             | 23.28      | 0.00  | 0                | 12,000.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.00   | Call       |           | 536.00000    | 589,000           | 18.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.00   | Put        |           | 7.00000      | 7,000             | 18.98      | 0.00  | 0                | 2,000.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.20   | Call       |           | 354.00000    | 402,000           | 17.63      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.20   | Put        |           | 25.00000     | 20,000            | 17.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.75   | Call       |           | 782.00000    | 834,000           | 21.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.75   | Put        |           | 3.00000      | 2,000             | 21.68      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.85   | Put        |           | 377.00000    | 337,000           | 22.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.85   | Call       |           | 56.00000     | 69,000            | 22.11      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.70   | Call       |           | 831.00000    | 884,000           | 22.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.70   | Put        |           | 2.00000      | 2,000             | 22.00      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 9.25   | Put        |           | 740.00000    | 691,000           | 25.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 9.25   | Call       |           | 19.00000     | 23,000            | 25.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.40   | Call       |           | 210.00000    | 250,000           | 18.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 8.40   | Put        |           | 81.00000     | 68,000            | 18.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.05   | Call       |           | 1,479.00000  | 1,532,000         | 26.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.05   | Put        |           | 0.00000      | 0,000             | 26.15      | 0.00  | 0                | 20,100.00     |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.65   | Put        |           | 2.00000      | 1,000             | 22.32      | 0.00  | 0                | 6,800.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.65   | Call       |           | 881.00000    | 933,000           | 22.32      | 0.00  | 0                | 6,700.00      |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.80   | Call       |           | 732.00000    | 785,000           | 21.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.80   | Put        |           | 3.00000      | 3,000             | 21.14      | 0.00  | 0                | 200.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.90   | Call       |           | 634.00000    | 687,000           | 20.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 7.90   | Put        |           | 5.00000      | 5,000             | 20.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 10.30  | Put        |           | 1,771.00000  | 1,718,000         | 29.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 18/06/2012 | Foreign Exchange Future | 10.30  | Call       |           | 0.00000      | 0,000             | 29.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.69510   | 8.64200      |                   | 20.73      | 35,893,372.80 | 4,128            | 77,378.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Call       |           | 1,453.00000  | 1,508,000         | 19.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.20   | Put        |           | 11.00000     | 13,000            | 19.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Call       |           | 1,404.00000  | 1,459,000         | 19.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.25   | Put        |           | 12.00000     | 14,000            | 19.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Call       |           | 1,501.00000  | 1,556,000         | 19.49      | 0.00          | 0                | 16,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Put        |           | 9.00000      | 11,000            | 19.49      | 0.00          | 0                | 9,200.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Put        |           | 14.00000     | 16,000            | 19.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Call       |           | 1,356.00000  | 1,411,000         | 19.14      | 0.00          | 0                | 37,000.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Put        |           | 687.00000    | 670,000           | 22.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Call       |           | 229.00000    | 265,000           | 22.58      | 0.00          | 0                | 360.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Call       |           | 806.00000    | 866,000           | 17.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Put        |           | 64.00000     | 71,000            | 17.98      | 0.00          | 0                | 20,360.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           | 383.00000    | 432,000           | 20.28      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           | 341.00000    | 337,000           | 20.28      | 0.00          | 0                | 4,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Put        |           | 766.00000    | 746,000           | 23.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Call       |           | 208.00000    | 241,000           | 23.05      | 0.00          | 0                | 5,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Put        |           | 468.00000    | 459,000           | 21.19      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Call       |           | 310.00000    | 354,000           | 21.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.70   | Call       |           | 979.00000    | 1,039,000         | 18.22      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.70   | Put        |           | 37.00000     | 44,000            | 18.22      | 0.00          | 0                | 2,500.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.40   | Put        |           | 232.00000    | 232,000           | 19.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.40   | Call       |           | 474.00000    | 527,000           | 19.37      | 1,317,500.00  | 2,500            | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.10   | Call       |           | 654.00000    | 714,000           | 18.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.10   | Put        |           | 112.00000    | 119,000           | 18.39      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.50   | Call       |           | 1,165.00000  | 1,222,000         | 18.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.50   | Put        |           | 23.00000     | 27,000            | 18.68      | 0.00          | 0                | 246.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.40   | Call       |           | 1,260.00000  | 1,316,000         | 18.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.40   | Put        |           | 18.00000     | 21,000            | 18.91      | 0.00          | 0                | 8,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.75   | Put        |           | 435.00000    | 427,000           | 20.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.75   | Call       |           | 327.00000    | 372,000           | 20.96      | 930,000.00    | 2,500            | 29,600.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.50   | Call       |           | 426.00000    | 477,000           | 19.83      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.50   | Put        |           | 284.00000    | 282,000           | 19.83      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.00   | Call       |           | 728.00000    | 788,000           | 18.18      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.00   | Put        |           | 86.00000     | 93,000            | 18.18      | 0.00          | 0                | 3,925.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.25   | Call       |           | 556.00000    | 612,000           | 18.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.25   | Put        |           | 164.00000    | 167,000           | 18.69      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.79690   | 8.74520      |                   | 20.73      | 41,547,758.70 | 4,723            | 31,824.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Call       |           | 1,125.00000  | 1,188,000         | 18.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.70   | Put        |           | 80.00000     | 91,000            | 18.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Call       |           | 1,083.00000  | 1,146,000         | 18.04      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.75   | Put        |           | 88.00000     | 99,000            | 18.04      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Call       |           | 1,168.00000  | 1,230,000         | 18.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.65   | Put        |           | 73.00000     | 83,000            | 18.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Put        |           | 145.00000    | 155,000           | 18.11      | 0.00          | 0                | 6,040.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Call       |           | 890.00000    | 952,000           | 18.11      | 0.00          | 0                | 300.00        |

| 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 | 9.10   | Put        |           | 744.00000    | 735,000           | 21.79      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Call       |           | 389.00000    | 432,000           | 21.79      | 0.00         | 0                | 540.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.30   | Call       |           | 700.00000    | 760,000           | 18.78      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.30   | Put        |           | 255.00000    | 263,000           | 18.78      | 0.00         | 0                | 6,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.60   | Put        |           | 415.00000    | 415,000           | 19.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.60   | Call       |           | 560.00000    | 612,000           | 19.91      | 0.00         | 0                | 6,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.00   | Put        |           | 673.00000    | 666,000           | 21.44      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.00   | Call       |           | 418.00000    | 463,000           | 21.44      | 0.00         | 0                | 5,500.00      |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.90090   | 8.85020      |                   | 20.66      | 0.00         | 0                | 12,490.00     |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Call       |           | 1,076.00000  | 1,139,000         | 17.82      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.95   | Put        |           | 176.00000    | 188,000           | 17.82      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Call       |           | 1,043.00000  | 1,102,000         | 17.81      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Put        |           | 193.00000    | 201,000           | 17.81      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Call       |           | 1,114.00000  | 1,176,000         | 17.83      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 7.90   | Put        |           | 164.00000    | 175,000           | 17.83      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Put        |           | 791.00000    | 784,000           | 21.25      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Call       |           | 541.00000    | 585,000           | 21.25      | 0.00         | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Call       |           | 980.00000    | 1,038,000         | 18.08      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Put        |           | 230.00000    | 237,000           | 18.08      | 0.00         | 0                | 180.00        |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future |        |            | 9.10530   | 9.05590      |                   | 21.10      | 6,000,392.70 | 659              | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.98   | Call       |           | 930.00000    | 991,000           | 20.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.98   | Put        |           | 852.00000    | 864,000           | 20.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 9.03   | Call       |           | 913.00000    | 974,000           | 20.90      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 9.03   | Put        |           | 885.00000    | 897,000           | 20.90      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.93   | Call       |           | 946.00000    | 1,008,000         | 20.62      | 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         | 13/12/2013              | Foreign Exchange Future | 8.93   | Put        |           | 818.00000    | 831,000           | 20.62      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 13/12/2013              | Foreign Exchange Future | 8.00   | Call       |           | 1,378.00000  | 1,452,000         | 18.44      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 13/12/2013              | Foreign Exchange Future | 8.00   | Put        |           | 322.00000    | 347,000           | 18.44      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 13/12/2013              | Foreign Exchange Future | 9.00   | Put        |           | 866.00000    | 878,000           | 20.82      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 13/12/2013              | Foreign Exchange Future | 9.00   | Call       |           | 922.00000    | 983,000           | 20.82      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future |        |            | 9.81550   | 9.75940      |                   | 22.00      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.50   | Call       |           | 1,819.00000  | 1,902,000         | 19.43      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.50   | Put        |           | 560.00000    | 587,000           | 19.43      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.55   | Call       |           | 1,793.00000  | 1,876,000         | 19.53      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.55   | Put        |           | 584.00000    | 611,000           | 19.53      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.45   | Call       |           | 1,845.00000  | 1,928,000         | 19.32      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.45   | Put        |           | 536.00000    | 563,000           | 19.32      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.00   | Put        |           | 343.00000    | 369,000           | 18.37      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 12/12/2014              | Foreign Exchange Future | 8.00   | Call       |           | 2,102.00000  | 2,184,000         | 18.37      | 0.00      | 0                | 200.00        |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future |        |            | 10.88960  | 10.83350     |                   | 23.24      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Call       |           | 2,450.00000  | 2,542,000         | 20.78      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Put        |           | 817.00000    | 852,000           | 20.78      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Call       |           | 2,427.00000  | 2,520,000         | 20.89      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Put        |           | 844.00000    | 880,000           | 20.89      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Call       |           | 2,473.00000  | 2,565,000         | 20.68      | 0.00      | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Put        |           | 790.00000    | 825,000           | 20.68      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 18/06/2012 | Foreign Exchange Future |                         |        | 8.58200    | 8.52900   |              |                   | 19.84      | 85,820.00 | 10               | 797.00        |
| \$ / R M/On      | 18/06/2012 | Foreign Exchange Future | 8.35                    | Call   |            |           | 24,207.00000 | 28,429,000        | 18.46      | 0.00      | 0                | 0.00          |
| \$ / R M/On      | 18/06/2012 | Foreign Exchange Future | 8.35                    | Put    |            |           | 6,307.00000  | 5,229,000         | 18.46      | 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      | 18/06/2012 | Foreign Exchange Future | 8.40  | Call   |            | 21,039.00000  | 25,024,000   | 18.74             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 18/06/2012 | Foreign Exchange Future | 8.40  | Put    |            | 8,139.00000   | 6,824,000    | 18.74             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 18/06/2012 | Foreign Exchange Future | 8.30  | Call   |            | 27,665.00000  | 32,103,000   | 18.19             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 18/06/2012 | Foreign Exchange Future | 8.30  | Put    |            | 4,765.00000   | 3,903,000    | 18.19             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future |       |        | 8.69510    | 8.64200       |              | 20.73             |            | 0.00         | 0                | 2.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future | 7.65  | Call   |            | 102,410.00000 | 108,369,000  | 18.34             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future | 7.65  | Put    |            | 3,250.00000   | 3,899,000    | 18.34             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future | 7.70  | Call   |            | 97,813.00000  | 103,852,000  | 18.22             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future | 7.70  | Put    |            | 3,653.00000   | 4,382,000    | 18.22             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future | 7.60  | Call   |            | 107,048.00000 | 112,933,000  | 18.45             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 17/09/2012 | Foreign Exchange Future | 7.60  | Put    |            | 2,888.00000   | 3,463,000    | 18.45             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future |       |        | 8.79690    | 8.74520       |              | 20.73             |            | 0.00         | 0                | 2.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future | 7.87  | Call   |            | 98,286.00000  | 104,550,000  | 17.91             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future | 7.87  | Put    |            | 11,086.00000  | 12,180,000   | 17.91             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future | 7.92  | Call   |            | 94,459.00000  | 100,721,000  | 17.94             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future | 7.92  | Put    |            | 12,259.00000  | 13,351,000   | 17.94             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future | 7.82  | Call   |            | 102,319.00000 | 108,579,000  | 17.97             |            | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 14/12/2012 | Foreign Exchange Future | 7.82  | Put    |            | 10,119.00000  | 11,209,000   | 17.97             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 18/06/2012 | Foreign Exchange Future |       |        | 13.21010   | 13.24690      |              | 16.54             |            | 1,479,531.20 | 112              | 67,470.00     |
| £ / R On         | 18/06/2012 | Foreign Exchange Future | 11.85 | Call   |            | 1,400.00000   | 1,363,000    | 22.57             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 18/06/2012 | Foreign Exchange Future | 11.85 | Put    |            | 3.00000       | 3,000        | 22.57             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 18/06/2012 | Foreign Exchange Future | 11.90 | Call   |            | 1,350.00000   | 1,314,000    | 22.56             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 18/06/2012 | Foreign Exchange Future | 11.90 | Put    |            | 3.00000       | 4,000        | 22.56             |            | 0.00         | 0                | 0.00          |
| £ / R On         | 18/06/2012 | Foreign Exchange Future | 11.80 | Call   |            | 1,449.00000   | 1,413,000    | 22.59             |            | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.80  | Put        |           | 2.00000      | 3,000             | 22.59      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.10  | Call       |           | 2,147.00000  | 2,110,000         | 22.78      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 11.10  | Put        |           | 0.00000      | 0,000             | 22.78      | 0.00         | 0                | 24,000.00     |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 12.50  | Put        |           | 15.00000     | 17,000            | 17.37      | 0.00         | 0                | 0.00          |
| £ / R            | On | 18/06/2012 | Foreign Exchange Future | 12.50  | Call       |           | 762.00000    | 727,000           | 17.37      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 13.37840  | 13.41620     |                   | 17.48      | 1,070,272.00 | 80               | 5,200.00      |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.45  | Call       |           | 475.00000    | 485,000           | 17.77      | 0.00         | 0                | 24,000.00     |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.45  | Put        |           | 509.00000    | 557,000           | 17.77      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.50  | Call       |           | 456.00000    | 466,000           | 17.92      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.50  | Put        |           | 540.00000    | 588,000           | 17.92      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.40  | Call       |           | 495.00000    | 504,000           | 17.63      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.40  | Put        |           | 479.00000    | 526,000           | 17.63      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 11.35  | Call       |           | 2,088.00000  | 2,053,000         | 18.14      | 0.00         | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 11.35  | Put        |           | 22.00000     | 25,000            | 18.14      | 0.00         | 0                | 6,000.00      |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 13.53060  | 13.57190     |                   | 17.83      | 0.00         | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 12.45  | Call       |           | 1,297.00000  | 1,282,000         | 15.54      | 0.00         | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 12.45  | Put        |           | 175.00000    | 202,000           | 15.54      | 0.00         | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 12.50  | Call       |           | 1,260.00000  | 1,247,000         | 15.62      | 0.00         | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 12.50  | Put        |           | 188.00000    | 217,000           | 15.62      | 0.00         | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 12.40  | Call       |           | 1,334.00000  | 1,317,000         | 15.47      | 0.00         | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 12.40  | Put        |           | 162.00000    | 187,000           | 15.47      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 0.10930   | 0.10810      |                   | 22.48      | 0.00         | 0                | 520.00        |
| ¥ / R            | On | 18/06/2012 | Foreign Exchange Future | 0.11   | Call       |           | 215.00000    | 294,000           | 23.15      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 18/06/2012 | Foreign Exchange Future | 0.11   | Put        |           | 205.00000    | 164,000           | 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 | 18/06/2012 | Foreign Exchange Future | 0.12   | Call       |           | 19.00000     | 31,000            | 26.71      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 18/06/2012 | Foreign Exchange Future | 0.12   | Put        |           | 1,009.00000  | 901,000           | 26.71      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 18/06/2012 | Foreign Exchange Future | 0.10   | Call       |           | 1,014.00000  | 1,134,000         | 24.09      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 18/06/2012 | Foreign Exchange Future | 0.10   | Put        |           | 4.00000      | 4,000             | 24.09      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 0.11080   | 0.10960      |                   | 21.45      | 0.00       | 0                | 3,329.00      |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.09   | Call       |           | 1,687.00000  | 1,811,000         | 20.84      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.09   | Put        |           | 27.00000     | 31,000            | 20.84      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.10   | Call       |           | 875.00000    | 993,000           | 21.96      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.10   | Put        |           | 215.00000    | 213,000           | 21.96      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.08   | Call       |           | 2,665.00000  | 2,787,000         | 24.30      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.08   | Put        |           | 5.00000      | 7,000             | 24.30      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 0.11230   | 0.11110      |                   | 20.95      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.09   | Call       |           | 1,845.00000  | 1,977,000         | 20.80      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.09   | Put        |           | 75.00000     | 87,000            | 20.80      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.10   | Call       |           | 1,092.00000  | 1,213,000         | 21.44      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.10   | Put        |           | 322.00000    | 323,000           | 21.44      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.08   | Call       |           | 2,787.00000  | 2,910,000         | 21.92      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.08   | Put        |           | 17.00000     | 20,000            | 21.92      | 0.00       | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future |        |            | 10.61150  | 10.57630     |                   | 14.83      | 976,258.00 | 92               | 46,974.00     |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Call       |           | 243.00000    | 267,000           | 14.64      | 0.00       | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.40  | Put        |           | 67.00000     | 56,000            | 14.64      | 0.00       | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Call       |           | 210.00000    | 233,000           | 14.69      | 0.00       | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.45  | Put        |           | 84.00000     | 72,000            | 14.69      | 0.00       | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Call       |           | 279.00000    | 305,000           | 14.60      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.35  | Put        |           | 53.00000     | 44,000            | 14.60      | 0.00          | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.30  | Put        |           | 41.00000     | 33,000            | 14.55      | 0.00          | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.30  | Call       |           | 317.00000    | 344,000           | 14.55      | 0.00          | 0                | 800.00        |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.80   | Call       |           | 779.00000    | 814,000           | 16.75      | 0.00          | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.80   | Put        |           | 3.00000      | 3,000             | 16.75      | 0.00          | 0                | 1,000.00      |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.60   | Call       |           | 978.00000    | 1,013,000         | 18.70      | 0.00          | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.60   | Put        |           | 2.00000      | 2,000             | 18.70      | 0.00          | 0                | 1,000.00      |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.45   | Call       |           | 1,127.00000  | 1,162,000         | 19.33      | 0.00          | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.45   | Put        |           | 1.00000      | 1,000             | 19.33      | 0.00          | 0                | 15,360.00     |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.85   | Call       |           | 730.00000    | 764,000           | 16.27      | 0.00          | 0                | 0.00          |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 9.85   | Put        |           | 4.00000      | 3,000             | 16.27      | 0.00          | 0                | 5,120.00      |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.05  | Put        |           | 9.00000      | 6,000             | 14.32      | 0.00          | 0                | 5,120.00      |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.05  | Call       |           | 535.00000    | 567,000           | 14.32      | 0.00          | 0                | 5,120.00      |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.55  | Put        |           | 126.00000    | 110,000           | 14.78      | 0.00          | 0                | 5,120.00      |
| € / R            | On | 18/06/2012 | Foreign Exchange Future | 10.55  | Call       |           | 152.00000    | 171,000           | 14.78      | 0.00          | 0                | 5,120.00      |
| € / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 10.76120  | 10.72610     |                   | 16.36      | 30,131,360.00 | 2,800            | 16,606.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Call       |           | 369.00000    | 399,000           | 16.27      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.73  | Put        |           | 368.00000    | 363,000           | 16.27      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Call       |           | 351.00000    | 379,000           | 16.46      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.78  | Put        |           | 400.00000    | 393,000           | 16.46      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Call       |           | 390.00000    | 420,000           | 16.09      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.68  | Put        |           | 339.00000    | 334,000           | 16.09      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.45   | Call       |           | 1,295.00000  | 1,330,000         | 14.84      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.45   | Put        |           | 19.00000     | 19,000            | 14.84      | 0.00          | 0                | 10,200.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.75   | Call       |           | 1,012.00000  | 1,045,000         | 13.70      | 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 | 17/09/2012 | Foreign Exchange Future | 9.75   | Put        |           | 36.00000     | 34,000            | 13.70      | 0.00          | 0                | 1,625.00      |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.25  | Put        |           | 741.00000    | 727,000           | 18.34      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.25  | Call       |           | 217.00000    | 238,000           | 18.34      | 0.00          | 0                | 15,360.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.20  | Call       |           | 650.00000    | 683,000           | 14.38      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.20  | Put        |           | 124.00000    | 122,000           | 14.38      | 0.00          | 0                | 1,500.00      |
| € / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 10.90320  | 10.87130     |                   |            | 10,903,200.00 | 1,000            | 19,192.00     |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.39  | Call       |           | 745.00000    | 774,000           | 15.20      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.39  | Put        |           | 264.00000    | 261,000           | 15.20      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.44  | Call       |           | 718.00000    | 747,000           | 15.35      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.44  | Put        |           | 287.00000    | 284,000           | 15.35      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.34  | Call       |           | 774.00000    | 803,000           | 15.06      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.34  | Put        |           | 243.00000    | 240,000           | 15.06      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future |        |            | 11.31570  | 11.28920     |                   |            | 22,631,400.00 | 2,000            | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.49  | Call       |           | 863.00000    | 896,000           | 17.45      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.49  | Put        |           | 1,067.00000  | 1,073,000         | 17.45      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.54  | Call       |           | 846.00000    | 880,000           | 17.53      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.54  | Put        |           | 1,100.00000  | 1,107,000         | 17.53      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.44  | Call       |           | 880.00000    | 914,000           | 17.37      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.44  | Put        |           | 1,034.00000  | 1,041,000         | 17.37      | 0.00          | 0                | 0.00          |
| AL7T             | On | 02/08/2012 | Index Future            |        |            | 434.38300 | 434.62800    |                   |            | 0.00          | 0                | 13.00         |
| AL7T             | On | 01/11/2012 | Index Future            |        |            | 440.75600 | 441.02100    |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On | 02/08/2012 | Index Future            |        |            | 393.52200 | 393.68000    |                   |            | 0.00          | 0                | 1,004.00      |
| ALBI             | On | 01/11/2012 | Index Future            |        |            | 399.29500 | 399.47000    |                   |            | 0.00          | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value     | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| ANY DAOn         | 28/06/2012 | Any day expiry          |        |            | 8.59490   | 8.54200      |                   | 20.16      | 0.00      | 0                | 2,360.00      |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.50   | Call       |           | 200.00000    | 236,000           | 19.60      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.50   | Put        |           | 158.00000    | 141,000           | 19.60      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.51   | Call       |           | 195.00000    | 231,000           | 19.65      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.51   | Put        |           | 163.00000    | 146,000           | 19.65      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.49   | Call       |           | 204.00000    | 242,000           | 19.54      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.49   | Put        |           | 152.00000    | 137,000           | 19.54      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.25   | Put        |           | 56.00000     | 50,000            | 18.18      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 8.25   | Call       |           | 348.00000    | 395,000           | 18.18      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 7.40   | Call       |           | 1,143.00000  | 1,196,000         | 21.80      | 0.00      | 0                | 0.00          |
| ANY DAOn         | 28/06/2012 | Any day expiry          | 7.40   | Put        |           | 1.00000      | 1,000             | 21.80      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 8.31580   | 8.28530      |                   | 14.18      | 49,894.80 | 6                | 13,520.00     |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Call       |           | 638.00000    | 668,000           | 18.15      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.65   | Put        |           | 3.00000      | 2,000             | 18.15      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Call       |           | 589.00000    | 619,000           | 17.50      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.70   | Put        |           | 4.00000      | 3,000             | 17.50      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Call       |           | 688.00000    | 718,000           | 18.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 7.60   | Put        |           | 3.00000      | 2,000             | 18.79      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future |        |            | 8.36240   | 8.32940      |                   | 14.96      | 0.00      | 0                | 3,160.00      |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.24   | Call       |           | 316.00000    | 338,000           | 14.92      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.24   | Put        |           | 223.00000    | 212,000           | 14.92      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.29   | Call       |           | 290.00000    | 311,000           | 14.94      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.29   | Put        |           | 247.00000    | 235,000           | 14.94      | 0.00      | 0                | 0.00          |
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.19   | Call       |           | 344.00000    | 366,000           | 14.91      | 0.00      | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 8.19   | Put        |           | 201.00000    | 190,000           | 14.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future |        |            | 8.41070   | 8.37960      |                   | 15.18      | 0.00  | 0                | 1,115.00      |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 8.09   | Call       |           | 518.00000    | 541,000           | 14.78      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 8.09   | Put        |           | 228.00000    | 220,000           | 14.78      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 8.14   | Call       |           | 490.00000    | 512,000           | 14.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 8.14   | Put        |           | 250.00000    | 241,000           | 14.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 8.04   | Call       |           | 548.00000    | 571,000           | 14.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 8.04   | Put        |           | 208.00000    | 200,000           | 14.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future |        |            | 9.63950   | 9.60280      |                   | 16.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Call       |           | 2,560.00000  | 2,599,000         | 16.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Put        |           | 257.00000    | 260,000           | 16.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Call       |           | 2,518.00000  | 2,556,000         | 16.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Put        |           | 265.00000    | 267,000           | 16.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Call       |           | 2,603.00000  | 2,642,000         | 16.55      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Put        |           | 250.00000    | 253,000           | 16.55      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future |        |            | 8.28520   | 8.27680      |                   | 12.89      | 0.00  | 0                | 10.00         |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future | 8.15   | Call       |           | 172.00000    | 177,000           | 12.95      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future | 8.15   | Put        |           | 45.00000     | 42,000            | 12.95      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future | 8.20   | Call       |           | 138.00000    | 143,000           | 12.93      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future | 8.20   | Put        |           | 61.00000     | 58,000            | 12.93      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future | 8.10   | Call       |           | 209.00000    | 214,000           | 12.96      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 18/06/2012 | Foreign Exchange Future | 8.10   | Put        |           | 32.00000     | 29,000            | 12.96      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 17/09/2012 | Foreign Exchange Future |        |            | 8.37740   | 8.36980      |                   | 14.00      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 17/09/2012 | Foreign Exchange Future | 7.71   | Call       |           | 697.00000    | 712,000           | 14.01      | 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         | 17/09/2012 | Foreign Exchange Future | 7.71   | Put        |           | 36.00000     | 43,000            | 14.01      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 17/09/2012 | Foreign Exchange Future | 7.76   | Call       |           | 654.00000    | 669,000           | 13.94      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 17/09/2012 | Foreign Exchange Future | 7.76   | Put        |           | 43.00000     | 50,000            | 13.94      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 17/09/2012 | Foreign Exchange Future | 7.66   | Call       |           | 741.00000    | 756,000           | 14.07      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 17/09/2012 | Foreign Exchange Future | 7.66   | Put        |           | 30.00000     | 37,000            | 14.07      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future |        |            | 8.46090   | 8.45420      |                   | 14.45      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future | 7.80   | Call       |           | 741.00000    | 764,000           | 14.23      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future | 7.80   | Put        |           | 90.00000     | 107,000           | 14.23      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future | 7.85   | Call       |           | 701.00000    | 725,000           | 14.18      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future | 7.85   | Put        |           | 100.00000    | 118,000           | 14.18      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future | 7.75   | Call       |           | 781.00000    | 804,000           | 14.29      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/12/2012 | Foreign Exchange Future | 7.75   | Put        |           | 80.00000     | 97,000            | 14.29      | 0.00         | 0                | 0.00          |
| CF CANOn         | 18/06/2012 | Can-Do Future           |        |            | 0.45220   | 0.43700      |                   |            | 0.00         | 0                | 5,670.00      |
| CF CANOn         | 18/06/2012 | Can-Do Future           |        |            |           | 0.00000      |                   |            | 0.00         | 0                | 0.00          |
| CF CANOn         | 18/06/2012 | Can-Do Future           |        |            | 0.00080   | 0.00070      |                   |            | 0.00         | 0                | 8,000.00      |
| CF CANOn         | 18/06/2012 | Can-Do Future           |        |            | 0.01650   | 0.01420      |                   |            | 0.00         | 0                | 0.00          |
| CF CANOn         | 18/06/2012 | Can-Do Future           |        |            |           | 0.00000      |                   |            | 0.00         | 0                | 16,000.00     |
| CHF / ROn        | 18/06/2012 | Foreign Exchange Future |        |            | 8.83320   | 8.80100      |                   | 15.57      | 1,236,648.00 | 140              | 7,709.00      |
| CHF / ROn        | 18/06/2012 | Foreign Exchange Future | 9.10   | Call       |           | 42.00000     | 46,000            | 17.80      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 18/06/2012 | Foreign Exchange Future | 9.10   | Put        |           | 341.00000    | 313,000           | 17.80      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 18/06/2012 | Foreign Exchange Future | 9.15   | Call       |           | 35.00000     | 39,000            | 18.25      | 0.00         | 0                | 0.00          |
| CHF / ROn        | 18/06/2012 | Foreign Exchange Future | 9.15   | Put        |           | 384.00000    | 356,000           | 18.25      | 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        | 18/06/2012 | Foreign Exchange Future |  | 9.05   | Call       |           | 50.00000     | 55,000            | 17.36      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 18/06/2012 | Foreign Exchange Future |  | 9.05   | Put        |           | 299.00000    | 272,000           | 17.36      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  |        |            | 8.96930   | 8.93850      |                   | 17.67      | 0.00  | 0                | 50.00         |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  | 8.75   | Call       |           | 404.00000    | 447,000           | 16.86      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  | 8.75   | Put        |           | 216.00000    | 228,000           | 16.86      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  | 8.80   | Call       |           | 379.00000    | 422,000           | 17.06      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  | 8.80   | Put        |           | 241.00000    | 253,000           | 17.06      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  | 8.70   | Call       |           | 430.00000    | 473,000           | 16.66      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 17/09/2012 | Foreign Exchange Future |  | 8.70   | Put        |           | 192.00000    | 204,000           | 16.66      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  |        |            | 9.10030   | 9.07290      |                   | 18.50      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  | 8.51   | Call       |           | 740.00000    | 792,000           | 16.70      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  | 8.51   | Put        |           | 173.00000    | 197,000           | 16.70      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  | 8.56   | Call       |           | 707.00000    | 759,000           | 16.76      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  | 8.56   | Put        |           | 190.00000    | 214,000           | 16.76      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  | 8.46   | Call       |           | 775.00000    | 825,000           | 16.64      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/12/2012 | Foreign Exchange Future |  | 8.46   | Put        |           | 158.00000    | 180,000           | 16.64      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  |        |            | 8.54610   | 8.50950      |                   | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.75   | Call       |           | 760.00000    | 796,000           | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.75   | Put        |           | 1.00000      | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.76   | Call       |           | 750.00000    | 786,000           | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.76   | Put        |           | 1.00000      | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.74   | Call       |           | 770.00000    | 806,000           | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.74   | Put        |           | 1.00000      | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/05/2012 | Any day expiry          |  | 7.40   | Call       |           | 1,110.00000  | 1,146,000         | 21.92      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 31/05/2012 | Any day expiry | 7.40   | Put        |           | 1.00000      | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/05/2012 | Any day expiry | 8.25   | Put        |           | 1.00000      | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/05/2012 | Any day expiry | 8.25   | Call       |           | 260.00000    | 296,000           | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/05/2012 | Any day expiry | 7.72   | Call       |           | 790.00000    | 826,000           | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/05/2012 | Any day expiry | 7.72   | Put        |           | 1.00000      | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/05/2012 | Any day expiry | 8.51   | Put        |           | 37.00000     | 0,000             | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/05/2012 | Any day expiry | 8.51   | Call       |           | 36.00000     | 36,000            | 21.92      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry |        |            | 8.59610   | 8.54330      |                   | 20.22      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.75   | Call       |           | 798.00000    | 850,000           | 18.52      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.75   | Put        |           | 5.00000      | 4,000             | 18.52      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.76   | Call       |           | 788.00000    | 840,000           | 18.49      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.76   | Put        |           | 5.00000      | 4,000             | 18.49      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.74   | Call       |           | 807.00000    | 860,000           | 18.60      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.74   | Put        |           | 4.00000      | 4,000             | 18.60      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.40   | Call       |           | 1,144.00000  | 1,197,000         | 21.63      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.40   | Put        |           | 1.00000      | 1,000             | 21.63      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 8.25   | Put        |           | 59.00000     | 52,000            | 18.24      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 8.25   | Call       |           | 352.00000    | 398,000           | 18.24      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.72   | Call       |           | 827.00000    | 879,000           | 18.78      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 7.72   | Put        |           | 4.00000      | 3,000             | 18.78      | 0.00  | 0                | 5,480.00      |
| DAUS             | On | 29/06/2012 | Any day expiry | 8.51   | Put        |           | 166.00000    | 150,000           | 19.71      | 0.00  | 0                | 0.00          |
| DAUS             | On | 29/06/2012 | Any day expiry | 8.51   | Call       |           | 199.00000    | 236,000           | 19.71      | 0.00  | 0                | 5,480.00      |
| DAUS             | On | 31/07/2012 | Any day expiry |        |            | 8.63640   | 8.58350      |                   | 20.18      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.80   | Call       |           | 802.00000    | 854,000           | 16.94      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.80   | Put        |           | 19.00000     | 18,000            | 16.94      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 31/07/2012 | Any day expiry | 7.81   | Call       |           | 793.00000    | 845,000           | 16.97      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.81   | Put        |           | 20.00000     | 19,000            | 16.97      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.79   | Call       |           | 811.00000    | 864,000           | 17.01      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.79   | Put        |           | 18.00000     | 18,000            | 17.01      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.40   | Call       |           | 1,189.00000  | 1,243,000         | 19.59      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.40   | Put        |           | 6.00000      | 7,000             | 19.59      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.25   | Put        |           | 109.00000    | 103,000           | 18.15      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.25   | Call       |           | 442.00000    | 489,000           | 18.15      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.72   | Call       |           | 877.00000    | 931,000           | 17.47      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 7.72   | Put        |           | 14.00000     | 15,000            | 17.47      | 0.00  | 0                | 4,800.00      |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.51   | Put        |           | 228.00000    | 214,000           | 19.47      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/07/2012 | Any day expiry | 8.51   | Call       |           | 301.00000    | 340,000           | 19.47      | 0.00  | 0                | 4,800.00      |
| DAUS             | On | 31/08/2012 | Any day expiry |        |            | 8.67500   | 8.62180      |                   | 20.68      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.85   | Call       |           | 816.00000    | 875,000           | 17.98      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.85   | Put        |           | 44.00000     | 50,000            | 17.98      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.86   | Call       |           | 807.00000    | 867,000           | 18.00      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.86   | Put        |           | 45.00000     | 52,000            | 18.00      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.84   | Call       |           | 824.00000    | 884,000           | 17.97      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.84   | Put        |           | 42.00000     | 49,000            | 17.97      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.40   | Call       |           | 1,235.00000  | 1,291,000         | 19.32      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.40   | Put        |           | 13.00000     | 16,000            | 19.32      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.25   | Put        |           | 148.00000    | 151,000           | 18.88      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.25   | Call       |           | 520.00000    | 576,000           | 18.88      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.72   | Call       |           | 930.00000    | 991,000           | 18.17      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 7.72   | Put        |           | 28.00000     | 36,000            | 18.17      | 0.00  | 0                | 6,170.00      |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 31/08/2012 | Any day expiry | 8.51   | Put        |           | 271.00000    | 269,000           | 20.05      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/08/2012 | Any day expiry | 8.51   | Call       |           | 383.00000    | 434,000           | 20.05      | 0.00  | 0                | 6,170.00      |
| DAUS             | On | 28/09/2012 | Any day expiry |        |            | 8.70790   | 8.65500      |                   | 20.71      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.90   | Call       |           | 827.00000    | 888,000           | 18.03      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.90   | Put        |           | 72.00000     | 80,000            | 18.03      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.91   | Call       |           | 819.00000    | 880,000           | 18.05      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.91   | Put        |           | 74.00000     | 82,000            | 18.05      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.89   | Call       |           | 835.00000    | 895,000           | 18.01      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.89   | Put        |           | 70.00000     | 77,000            | 18.01      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.40   | Call       |           | 1,276.00000  | 1,332,000         | 18.75      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.40   | Put        |           | 21.00000     | 24,000            | 18.75      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.25   | Put        |           | 175.00000    | 179,000           | 18.72      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.25   | Call       |           | 580.00000    | 637,000           | 18.72      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.72   | Call       |           | 979.00000    | 1,040,000         | 18.17      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.72   | Put        |           | 44.00000     | 52,000            | 18.17      | 0.00  | 0                | 7,540.00      |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.51   | Put        |           | 301.00000    | 300,000           | 19.87      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.51   | Call       |           | 446.00000    | 498,000           | 19.87      | 0.00  | 0                | 7,540.00      |
| DAUS             | On | 31/10/2012 | Any day expiry |        |            | 8.74620   | 8.69390      |                   | 20.73      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.90   | Call       |           | 886.00000    | 948,000           | 17.96      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.90   | Put        |           | 92.00000     | 102,000           | 17.96      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.91   | Call       |           | 879.00000    | 940,000           | 17.98      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.91   | Put        |           | 95.00000     | 104,000           | 17.98      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.89   | Call       |           | 894.00000    | 956,000           | 17.97      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.89   | Put        |           | 90.00000     | 100,000           | 17.97      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.40   | Call       |           | 1,324.00000  | 1,382,000         | 18.54      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 31/10/2012 | Any day expiry | 7.40   | Put        |           | 30.00000     | 36,000            | 18.54      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.25   | Put        |           | 201.00000    | 209,000           | 18.70      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.25   | Call       |           | 645.00000    | 705,000           | 18.70      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.72   | Call       |           | 1,036.00000  | 1,098,000         | 18.17      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.72   | Put        |           | 62.00000     | 72,000            | 18.17      | 0.00  | 0                | 8,220.00      |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.51   | Call       |           | 514.00000    | 567,000           | 19.71      | 0.00  | 0                | 8,220.00      |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.51   | Put        |           | 330.00000    | 331,000           | 19.71      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry |        |            | 8.78110   | 8.72930      |                   | 20.80      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.50   | Call       |           | 577.00000    | 630,000           | 19.55      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.50   | Put        |           | 348.00000    | 349,000           | 19.55      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.51   | Call       |           | 572.00000    | 626,000           | 19.59      | 0.00  | 0                | 8,440.00      |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.51   | Put        |           | 353.00000    | 355,000           | 19.59      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.49   | Call       |           | 581.00000    | 635,000           | 19.51      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.49   | Put        |           | 342.00000    | 344,000           | 19.51      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 7.72   | Call       |           | 1,085.00000  | 1,149,000         | 18.15      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 7.72   | Put        |           | 76.00000     | 88,000            | 18.15      | 0.00  | 0                | 8,440.00      |
| DAUS             | On | 27/12/2012 | Any day expiry |        |            | 8.81130   | 8.75980      |                   | 20.62      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.50   | Call       |           | 625.00000    | 679,000           | 19.41      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.50   | Put        |           | 365.00000    | 368,000           | 19.41      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.51   | Call       |           | 621.00000    | 674,000           | 19.45      | 0.00  | 0                | 7,530.00      |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.51   | Put        |           | 371.00000    | 373,000           | 19.45      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.49   | Call       |           | 630.00000    | 683,000           | 19.37      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.49   | Put        |           | 360.00000    | 362,000           | 19.37      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.72   | Call       |           | 1,128.00000  | 1,190,000         | 17.96      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.72   | Put        |           | 88.00000     | 99,000            | 17.96      | 0.00  | 0                | 7,530.00      |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 02/08/2012 | Bond Future        |        |            | 9.57000   | 9.56100      |                   |            | 0.00  | 0                | 4,220.00      |
| ES33             | On | 02/08/2012 | Bond Future        | 9.50   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| ES33             | On | 02/08/2012 | Bond Future        | 9.50   | Put        |           | 470.00000    | 539,000           |            | 0.00  | 0                | 0.00          |
| ES33             | On | 02/08/2012 | Bond Future        | 9.51   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| ES33             | On | 02/08/2012 | Bond Future        | 9.51   | Put        |           | 393.00000    | 462,000           |            | 0.00  | 0                | 0.00          |
| ES33             | On | 02/08/2012 | Bond Future        | 9.49   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| ES33             | On | 02/08/2012 | Bond Future        | 9.49   | Put        |           | 547.00000    | 616,000           |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        |        |            | 9.66600   | 9.65700      |                   |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.50   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.50   | Put        |           | 1,198.00000  | 1,266,000         |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.51   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.51   | Put        |           | 1,121.00000  | 1,188,000         |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.49   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.49   | Put        |           | 1,275.00000  | 1,343,000         |            | 0.00  | 0                | 0.00          |
| ES33             | On | 15/09/2033 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               |        |            | 394.62600 | 394.76700    |                   |            | 0.00  | 0                | 236.00        |
| GOVI             | On | 02/08/2012 | GOVI               | 390.00 | Call       |           | 47,670.00000 | 46,260,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               | 390.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               | 390.01 | Call       |           | 47,570.00000 | 46,160,000        |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GOVI             | On | 02/08/2012 | GOVI               | 390.01 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               | 389.99 | Call       |           | 47,770.00000 | 46,360,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 02/08/2012 | GOVI               | 389.99 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               |        |            | 400.41600 | 400.57400    |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 402.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 402.00 | Put        |           | 14,260.00000 | 15,840,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 402.01 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 402.01 | Put        |           | 14,360.00000 | 15,940,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 401.99 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 401.99 | Put        |           | 14,160.00000 | 15,740,000        |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX         |        |            | 110.00000 | 110.00000    |                   |            | 0.00  | 0                | 0.00          |
| IGOV             | On | 02/08/2012 | Index Future       |        |            | 174.01400 | 174.07100    |                   |            | 0.00  | 0                | 563.00        |
| IGOV             | On | 01/11/2012 | Index Future       |        |            | 176.56700 | 176.63100    |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 02/08/2012 | Index Future       |        |            | 471.63900 | 471.63900    |                   |            | 0.00  | 0                | 169.00        |
| 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          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn        | 20/06/2012 | Jibar Tradeable Future  |        |            | 5.60000   | 5.60000      |                   |            | 0.00  | 0                | 2,890.00      |
| JIBAR FOn        | 18/07/2012 | Jibar Tradeable Future  |        |            | 5.53000   | 5.56000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 15/08/2012 | Jibar Tradeable Future  |        |            | 5.48000   | 5.52000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 19/09/2012 | Jibar Tradeable Future  |        |            | 5.42000   | 5.49000      |                   |            | 0.00  | 0                | 44,760.00     |
| JIBAR FOn        | 17/10/2012 | Jibar Tradeable Future  |        |            | 5.40000   | 5.48000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 21/11/2012 | Jibar Tradeable Future  |        |            | 5.40000   | 5.48000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 19/12/2012 | Jibar Tradeable Future  |        |            | 5.40000   | 5.48000      |                   |            | 0.00  | 0                | 840.00        |
| JIBAR FOn        | 20/03/2013 | Jibar Tradeable Future  |        |            | 5.43000   | 5.50000      |                   |            | 0.00  | 0                | 790.00        |
| JIBAR FOn        | 19/06/2013 | Jibar Tradeable Future  |        |            | 5.52000   | 5.61000      |                   |            | 0.00  | 0                | 500.00        |
| JIBAR FOn        | 18/09/2013 | Jibar Tradeable Future  |        |            | 5.68000   | 5.78000      |                   |            | 0.00  | 0                | 1,700.00      |
| JIBAR FOn        | 18/12/2013 | Jibar Tradeable Future  |        |            | 5.87000   | 5.97000      |                   |            | 0.00  | 0                | 1,500.00      |
| JIBAR FOn        | 19/03/2014 | Jibar Tradeable Future  |        |            | 6.05000   | 6.15000      |                   |            | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future |        |            | 6.44560   | 6.43820      |                   | 15.01      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.30   | Call       |           | 167.00000    | 176,000           | 14.74      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.30   | Put        |           | 29.00000     | 30,000            | 14.74      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.35   | Call       |           | 132.00000    | 140,000           | 14.83      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.35   | Put        |           | 44.00000     | 44,000            | 14.83      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.25   | Call       |           | 206.00000    | 215,000           | 14.66      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 18/06/2012 | Foreign Exchange Future | 6.25   | Put        |           | 18.00000     | 19,000            | 14.66      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 17/09/2012 | Foreign Exchange Future |        |            | 6.50510   | 6.49630      |                   | 14.41      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 6.24   | Call       |           | 341.00000    | 358,000           | 14.37      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 6.24   | Put        |           | 88.00000     | 96,000            | 14.37      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 6.29   | Call       |           | 308.00000    | 324,000           | 14.38      | 0.00  | 0                | 0.00          |
| NZ\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 6.29   | Put        |           | 105.00000    | 112,000           | 14.38      | 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       | 17/09/2012 | Foreign Exchange Future | 6.19 | Call   |            | 377.00000   | 393,000      | 14.39             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 17/09/2012 | Foreign Exchange Future | 6.19 | Put    |            | 74.00000    | 81,000       | 14.39             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future |      |        | 6.55070    | 6.54090     |              | 16.18             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 6.34 | Call   |            | 403.00000   | 422,000      | 16.09             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 6.34 | Put    |            | 199.00000   | 209,000      | 16.09             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 6.39 | Call   |            | 374.00000   | 394,000      | 16.11             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 6.39 | Put    |            | 220.00000   | 231,000      | 16.11             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 6.29 | Call   |            | 432.00000   | 452,000      | 16.07             |            | 0.00          | 0                | 0.00          |
| NZ\$ / ROn       | 14/12/2012 | Foreign Exchange Future | 6.29 | Put    |            | 178.00000   | 189,000      | 16.07             |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             |      |        | 6.43900    | 6.45000     |              | 2.49              |            | 12,489,536.00 | 100              | 15,070.00     |
| R157 On          | 02/08/2012 | Bond Future             | 8.00 | Call   |            | 4,699.00000 | 4,733,000    | 2.76              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 8.00 | Put    |            | 1.00000     | 0,000        | 2.76              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 8.05 | Call   |            | 4,846.00000 | 4,880,000    | 2.76              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 8.05 | Put    |            | 0.00000     | 0,000        | 2.76              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 7.95 | Call   |            | 4,551.00000 | 4,585,000    | 2.76              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 7.95 | Put    |            | 0.00000     | 0,000        | 2.76              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.15 | Put    |            | 1,109.00000 | 1,080,000    | 2.43              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.15 | Call   |            | 172.00000   | 177,000      | 2.43              |            | 0.00          | 0                | 3,750.00      |
| R157 On          | 02/08/2012 | Bond Future             | 6.35 | Put    |            | 685.00000   | 661,000      | 2.47              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.35 | Call   |            | 374.00000   | 384,000      | 2.47              |            | 0.00          | 0                | 1,250.00      |
| R157 On          | 02/08/2012 | Bond Future             | 6.55 | Call   |            | 691.00000   | 708,000      | 2.50              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.55 | Put    |            | 381.00000   | 363,000      | 2.50              |            | 0.00          | 0                | 1,250.00      |
| R157 On          | 02/08/2012 | Bond Future             | 6.95 | Call   |            | 1,628.00000 | 1,656,000    | 2.61              |            | 0.00          | 0                | 0.00          |
| R157 On          | 02/08/2012 | Bond Future             | 6.95 | Put    |            | 86.00000    | 80,000       | 2.61              |            | 0.00          | 0                | 3,750.00      |

| 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        |        |            | 6.49300   | 6.50400      |                   | 2.77       | 0.00          | 0                | 100.00        |
| R157             | On         | 01/11/2012         | Bond Future        | 7.00   | Call       |           | 1,766.00000  | 1,787,000         | 2.88       | 0.00          | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 7.00   | Put        |           | 360.00000    | 349,000           | 2.88       | 0.00          | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 7.05   | Call       |           | 1,873.00000  | 1,895,000         | 2.89       | 0.00          | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 7.05   | Put        |           | 326.00000    | 317,000           | 2.89       | 0.00          | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.95   | Call       |           | 1,661.00000  | 1,682,000         | 2.87       | 0.00          | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.95   | Put        |           | 396.00000    | 385,000           | 2.87       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        |        |            | 6.54800   | 6.55700      |                   | 2.71       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.75   | Call       |           | 1,377.00000  | 1,388,000         | 2.75       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.75   | Put        |           | 880.00000    | 868,000           | 2.75       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.80   | Call       |           | 1,455.00000  | 1,466,000         | 2.76       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.80   | Put        |           | 829.00000    | 817,000           | 2.76       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.70   | Call       |           | 1,302.00000  | 1,313,000         | 2.74       | 0.00          | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.70   | Put        |           | 933.00000    | 921,000           | 2.74       | 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         | 02/08/2012         | Bond Future        |        |            | 8.43400   | 8.42000      |                   | 11.32      | 11,835,098.00 | 100              | 34,789.00     |
| R186             | On         | 02/08/2012         | Bond Future        | 8.75   | Call       |           | 4,099.00000  | 3,992,000         | 11.76      | 0.00          | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.75   | Put        |           | 1,104.00000  | 1,127,000         | 11.76      | 0.00          | 0                | 2,700.00      |
| R186             | On         | 02/08/2012         | Bond Future        | 8.80   | Call       |           | 4,418.00000  | 4,309,000         | 11.80      | 0.00          | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.80   | Put        |           | 979.00000    | 1,000,000         | 11.80      | 0.00          | 0                | 0.00          |
| R186             | On         | 02/08/2012         | Bond Future        | 8.70   | Call       |           | 3,789.00000  | 3,685,000         | 11.72      | 0.00          | 0                | 0.00          |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 1,241.00000  | 1,266,000         | 11.72      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 8.25   | Put        |           | 3,137.00000  | 3,198,000         | 11.32      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 8.25   | Call       |           | 1,550.00000  | 1,482,000         | 11.32      | 0.00  | 0                | 8,750.00      |
| R186             | On | 02/08/2012 | Bond Future | 8.66   | Call       |           | 3,549.00000  | 3,448,000         | 11.68      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 8.66   | Put        |           | 1,360.00000  | 1,388,000         | 11.68      | 0.00  | 0                | 276.00        |
| R186             | On | 02/08/2012 | Bond Future | 7.66   | Put        |           | 7,587.00000  | 7,697,000         | 10.95      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 7.66   | Call       |           | 249.00000    | 230,000           | 10.95      | 0.00  | 0                | 276.00        |
| R186             | On | 02/08/2012 | Bond Future | 7.76   | Put        |           | 6,699.00000  | 6,802,000         | 11.02      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 7.76   | Call       |           | 363.00000    | 337,000           | 11.02      | 0.00  | 0                | 43.00         |
| R186             | On | 02/08/2012 | Bond Future | 8.76   | Call       |           | 4,162.00000  | 4,055,000         | 11.77      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 8.76   | Put        |           | 1,078.00000  | 1,101,000         | 11.77      | 0.00  | 0                | 43.00         |
| R186             | On | 02/08/2012 | Bond Future | 8.00   | Put        |           | 4,774.00000  | 4,858,000         | 11.17      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 8.00   | Call       |           | 797.00000    | 752,000           | 11.17      | 0.00  | 0                | 1,099.00      |
| R186             | On | 02/08/2012 | Bond Future | 9.00   | Call       |           | 5,781.00000  | 5,663,000         | 11.98      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 9.00   | Put        |           | 591.00000    | 602,000           | 11.98      | 0.00  | 0                | 199.00        |
| R186             | On | 02/08/2012 | Bond Future | 7.70   | Put        |           | 7,227.00000  | 7,334,000         | 10.98      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 7.70   | Call       |           | 291.00000    | 269,000           | 10.98      | 0.00  | 0                | 2,700.00      |
| R186             | On | 02/08/2012 | Bond Future | 8.30   | Call       |           | 1,745.00000  | 1,672,000         | 11.36      | 0.00  | 0                | 0.00          |
| R186             | On | 02/08/2012 | Bond Future | 8.30   | Put        |           | 2,862.00000  | 2,918,000         | 11.36      | 0.00  | 0                | 900.00        |
| R186             | On | 01/11/2012 | Bond Future |        |            | 8.51300   | 8.49800      |                   | 12.86      | 0.00  | 0                | 100.00        |
| R186             | On | 01/11/2012 | Bond Future | 8.75   | Call       |           | 5,257.00000  | 5,162,000         | 13.02      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future | 8.75   | Put        |           | 3,004.00000  | 3,044,000         | 13.02      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future | 8.80   | Call       |           | 5,521.00000  | 5,424,000         | 13.05      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future | 8.80   | Put        |           | 2,828.00000  | 2,867,000         | 13.05      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future | 8.70   | Call       |           | 4,998.00000  | 4,906,000         | 12.99      | 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 | 01/11/2012 | Bond Future        | 8.70   | Put        |           | 3,187.00000  | 3,231,000         | 12.99      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.82   | Call       |           | 5,628.00000  | 5,530,000         | 13.06      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 8.82   | Put        |           | 2,760.00000  | 2,798,000         | 13.06      | 0.00  | 0                | 1,858.00      |
| R186             | On | 01/11/2012 | Bond Future        | 7.82   | Put        |           | 7,981.00000  | 8,070,000         | 12.48      | 0.00  | 0                | 0.00          |
| R186             | On | 01/11/2012 | Bond Future        | 7.82   | Call       |           | 1,593.00000  | 1,546,000         | 12.48      | 0.00  | 0                | 1,858.00      |
| R186             | On | 07/02/2013 | Bond Future        |        |            | 8.59800   | 8.58100      |                   | 13.49      | 0.00  | 0                | 0.00          |
| R186             | On | 07/02/2013 | Bond Future        | 8.50   | Call       |           | 4,897.00000  | 4,812,000         | 13.49      | 0.00  | 0                | 0.00          |
| R186             | On | 07/02/2013 | Bond Future        | 8.50   | Put        |           | 5,620.00000  | 5,686,000         | 13.49      | 0.00  | 0                | 0.00          |
| R186             | On | 07/02/2013 | Bond Future        | 8.55   | Call       |           | 5,119.00000  | 5,031,000         | 13.53      | 0.00  | 0                | 0.00          |
| R186             | On | 07/02/2013 | Bond Future        | 8.55   | Put        |           | 5,395.00000  | 5,458,000         | 13.53      | 0.00  | 0                | 0.00          |
| R186             | On | 07/02/2013 | Bond Future        | 8.45   | Call       |           | 4,685.00000  | 4,601,000         | 13.46      | 0.00  | 0                | 0.00          |
| R186             | On | 07/02/2013 | Bond Future        | 8.45   | Put        |           | 5,857.00000  | 5,924,000         | 13.46      | 0.00  | 0                | 0.00          |
| R186             | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R186/R           | On | 21/12/2026 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/08/2012 | Bond Future        |        |            | 219.12334 | 218.99405    |                   |            | 0.00  | 0                | 44.00         |
| R189             | On | 02/08/2012 | Bond Future        | 218.00 | Call       |           | 994.00000    | 1,123,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/08/2012 | Bond Future        | 218.00 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/08/2012 | Bond Future        | 218.05 | Call       |           | 944.00000    | 1,073,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/08/2012 | Bond Future        | 218.05 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/08/2012 | Bond Future        | 217.95 | Call       |           | 1,044.00000  | 1,173,000         |            | 0.00  | 0                | 0.00          |
| R189             | On | 02/08/2012 | Bond Future        | 217.95 | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R189             | On | 01/04/2013 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/08/2012 | Bond Future        |        |            | 256.68538 | 256.61916    |                   |            | 0.00  | 0                | 1,409.00      |
| R197             | On | 02/08/2012 | Bond Future        | 257.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/08/2012 | Bond Future        | 257.00 | Put        |           | 381.00000    | 315,000           |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/08/2012 | Bond Future        | 257.05 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/08/2012 | Bond Future        | 257.05 | Put        |           | 431.00000    | 365,000           |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/08/2012 | Bond Future        | 256.95 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 02/08/2012 | Bond Future        | 256.95 | Put        |           | 331.00000    | 265,000           |            | 0.00  | 0                | 0.00          |
| R197             | On | 07/12/2023 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        |        |            | 5.74400   | 5.77100      |                   | 1.86       | 0.00  | 0                | 2,704.00      |
| R201             | On | 02/08/2012 | Bond Future        | 7.50   | Call       |           | 3,849.00000  | 3,910,000         | 2.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        | 7.50   | Put        |           | 0.00000      | 0,000             | 2.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        | 7.55   | Call       |           | 3,957.00000  | 4,019,000         | 2.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        | 7.55   | Put        |           | 0.00000      | 0,000             | 2.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        | 7.45   | Call       |           | 3,740.00000  | 3,801,000         | 2.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/08/2012 | Bond Future        | 7.45   | Put        |           | 0.00000      | 0,000             | 2.07       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        |        |            | 5.71800   | 5.74700      |                   | 1.90       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 6.50   | Call       |           | 1,633.00000  | 1,684,000         | 2.03       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 6.50   | Put        |           | 105.00000    | 97,000            | 2.03       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 6.55   | Call       |           | 1,721.00000  | 1,773,000         | 2.04       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 6.55   | Put        |           | 92.00000     | 85,000            | 2.04       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 6.45   | Call       |           | 1,547.00000  | 1,596,000         | 2.02       | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 6.45   | Put        |           | 120.00000    | 109,000           | 2.02       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        |        |            | 5.65900   | 5.68800      |                   | 1.89       | 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 | 07/02/2013 | Bond Future        | 6.25   | Call       |           | 1,318.00000  | 1,355,000         | 2.00       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 6.25   | Put        |           | 313.00000    | 298,000           | 2.00       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 6.30   | Call       |           | 1,384.00000  | 1,421,000         | 2.01       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 6.30   | Put        |           | 291.00000    | 275,000           | 2.01       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 6.20   | Call       |           | 1,253.00000  | 1,289,000         | 1.99       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 6.20   | Put        |           | 337.00000    | 321,000           | 1.99       | 0.00  | 0                | 0.00          |
| R201             | On | 22/12/2014 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R201/R:          | On | 22/12/2014 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        |        |            | 187.05027 | 186.99983    |                   |            | 0.00  | 0                | 40,005.00     |
| R202             | On | 02/08/2012 | Bond Future        | 191.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        | 191.00 | Put        |           | 4,000.00000  | 3,950,000         |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        | 191.05 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        | 191.05 | Put        |           | 4,050.00000  | 4,000,000         |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        | 190.95 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 02/08/2012 | Bond Future        | 190.95 | Put        |           | 3,950.00000  | 3,900,000         |            | 0.00  | 0                | 0.00          |
| R202             | On | 07/12/2033 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        |        |            | 7.06600   | 7.05600      |                   | 4.86       | 0.00  | 0                | 3,541.00      |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 6,070.00000  | 6,026,000         | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 4.00000      | 3,000             | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 6,271.00000  | 6,227,000         | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 2.00000      | 2,000             | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 5,868.00000  | 5,824,000         | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 4.00000      | 4,000             | 5.27       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 02/08/2012 | Bond Future        | 6.60   | Put        |           | 2,217.00000  | 2,249,000         | 4.74       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 6.60   | Call       |           | 207.00000    | 195,000           | 4.74       | 0.00  | 0                | 4,200.00      |
| R203             | On | 02/08/2012 | Bond Future        | 6.85   | Put        |           | 1,398.00000  | 1,421,000         | 4.81       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 6.85   | Call       |           | 496.00000    | 475,000           | 4.81       | 0.00  | 0                | 1,400.00      |
| R203             | On | 02/08/2012 | Bond Future        | 7.15   | Call       |           | 1,107.00000  | 1,076,000         | 4.92       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.15   | Put        |           | 698.00000    | 711,000           | 4.92       | 0.00  | 0                | 1,400.00      |
| R203             | On | 02/08/2012 | Bond Future        | 7.55   | Call       |           | 2,343.00000  | 2,302,000         | 5.09       | 0.00  | 0                | 0.00          |
| R203             | On | 02/08/2012 | Bond Future        | 7.55   | Put        |           | 218.00000    | 220,000           | 5.09       | 0.00  | 0                | 4,200.00      |
| R203             | On | 01/11/2012 | Bond Future        |        |            | 7.13700   | 7.12600      |                   | 5.61       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.75   | Call       |           | 3,192.00000  | 3,153,000         | 5.89       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.75   | Put        |           | 636.00000    | 643,000           | 5.89       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.80   | Call       |           | 3,345.00000  | 3,306,000         | 5.91       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.80   | Put        |           | 587.00000    | 594,000           | 5.91       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.70   | Call       |           | 3,041.00000  | 3,004,000         | 5.87       | 0.00  | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 7.70   | Put        |           | 687.00000    | 696,000           | 5.87       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        |        |            | 7.21500   | 7.20200      |                   | 5.39       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.50   | Call       |           | 820.00000    | 802,000           | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.50   | Put        |           | 3,634.00000  | 3,667,000         | 5.27       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.55   | Call       |           | 880.00000    | 861,000           | 5.28       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.55   | Put        |           | 3,490.00000  | 3,522,000         | 5.28       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.45   | Call       |           | 762.00000    | 745,000           | 5.26       | 0.00  | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.45   | Put        |           | 3,779.00000  | 3,814,000         | 5.26       | 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          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 02/08/2012 | Bond Future        |        |            | 7.36800   | 7.36400      |                   | 6.23       | 0.00  | 0                | 4,101.00      |
| R204             | On | 02/08/2012 | Bond Future        | 8.50   | Call       |           | 5,639.00000  | 5,618,000         | 6.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.50   | Put        |           | 27.00000     | 26,000            | 6.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.55   | Call       |           | 5,872.00000  | 5,850,000         | 6.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.55   | Put        |           | 22.00000     | 20,000            | 6.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.45   | Call       |           | 5,407.00000  | 5,385,000         | 6.74       | 0.00  | 0                | 0.00          |
| R204             | On | 02/08/2012 | Bond Future        | 8.45   | Put        |           | 34.00000     | 32,000            | 6.74       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        |        |            | 7.44100   | 7.43600      |                   | 6.97       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.00   | Call       |           | 3,646.00000  | 3,623,000         | 7.32       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.00   | Put        |           | 911.00000    | 912,000           | 7.32       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.05   | Call       |           | 3,820.00000  | 3,797,000         | 7.34       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 8.05   | Put        |           | 847.00000    | 848,000           | 7.34       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.95   | Call       |           | 3,475.00000  | 3,452,000         | 7.30       | 0.00  | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.95   | Put        |           | 979.00000    | 980,000           | 7.30       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        |        |            | 7.51900   | 7.51200      |                   | 7.09       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 8.00   | Call       |           | 3,790.00000  | 3,764,000         | 7.32       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 8.00   | Put        |           | 1,511.00000  | 1,519,000         | 7.32       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 8.05   | Call       |           | 3,944.00000  | 3,917,000         | 7.34       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 8.05   | Put        |           | 1,435.00000  | 1,442,000         | 7.34       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 7.95   | Call       |           | 3,639.00000  | 3,613,000         | 7.30       | 0.00  | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 7.95   | Put        |           | 1,591.00000  | 1,598,000         | 7.30       | 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          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| R206             | On | 02/08/2012 | Bond Future        |        |            | 5.37300   | 5.38400      |                   | 1.01       | 62,021,058.00 | 600              | 1,240.00      |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Call       |           | 2,556.00000  | 2,571,000         | 1.13       | 0.00          | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.25   | Put        |           | 0.00000      | 0,000             | 1.13       | 0.00          | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Call       |           | 2,623.00000  | 2,639,000         | 1.13       | 0.00          | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.30   | Put        |           | 0.00000      | 0,000             | 1.13       | 0.00          | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Call       |           | 2,489.00000  | 2,504,000         | 1.13       | 0.00          | 0                | 0.00          |
| R206             | On | 02/08/2012 | Bond Future        | 7.20   | Put        |           | 0.00000      | 0,000             | 1.13       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        |        |            | 5.24100   | 5.25100      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.00   | Call       |           | 900.00000    | 910,000           | 1.01       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.00   | Put        |           | 35.00000     | 33,000            | 1.01       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.05   | Call       |           | 952.00000    | 962,000           | 1.02       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 6.05   | Put        |           | 29.00000     | 28,000            | 1.02       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.95   | Call       |           | 848.00000    | 858,000           | 1.01       | 0.00          | 0                | 0.00          |
| R206             | On | 01/11/2012 | Bond Future        | 5.95   | Put        |           | 40.00000     | 38,000            | 1.01       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        |        |            | 4.97600   | 4.98200      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        | 6.00   | Call       |           | 979.00000    | 983,000           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        | 6.00   | Put        |           | 61.00000     | 60,000            | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        | 6.05   | Call       |           | 1,017.00000  | 1,022,000         | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        | 6.05   | Put        |           | 55.00000     | 54,000            | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        | 5.95   | Call       |           | 941.00000    | 945,000           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 07/02/2013 | Bond Future        | 5.95   | Put        |           | 68.00000     | 67,000            | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On | 15/01/2014 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        |        |            | 7.70700   | 7.69700      |                   | 7.42       | 0.00          | 0                | 27,509.00     |
| R207             | On | 02/08/2012 | Bond Future        | 8.75   | Call       |           | 5,633.00000  | 5,578,000         | 8.03       | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| R207             | On | 02/08/2012 | Bond Future        | 8.75   | Put        |           | 52.00000     | 52,000            | 8.03       | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.80   | Call       |           | 5,879.00000  | 5,824,000         | 8.03       | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.80   | Put        |           | 43.00000     | 43,000            | 8.03       | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.70   | Call       |           | 5,389.00000  | 5,334,000         | 8.03       | 0.00          | 0                | 0.00          |
| R207             | On | 02/08/2012 | Bond Future        | 8.70   | Put        |           | 64.00000     | 64,000            | 8.03       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        |        |            | 7.78400   | 7.77300      |                   | 8.32       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.25   | Call       |           | 3,667.00000  | 3,621,000         | 8.59       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.25   | Put        |           | 1,163.00000  | 1,175,000         | 8.59       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.30   | Call       |           | 3,847.00000  | 3,800,000         | 8.62       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.30   | Put        |           | 1,085.00000  | 1,096,000         | 8.62       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.20   | Call       |           | 3,491.00000  | 3,446,000         | 8.56       | 0.00          | 0                | 0.00          |
| R207             | On | 01/11/2012 | Bond Future        | 8.20   | Put        |           | 1,245.00000  | 1,259,000         | 8.56       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        |        |            | 7.86700   | 7.85500      |                   | 8.43       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 8.25   | Call       |           | 3,905.00000  | 3,861,000         | 8.70       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 8.25   | Put        |           | 1,893.00000  | 1,911,000         | 8.70       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 8.30   | Call       |           | 4,065.00000  | 4,020,000         | 8.73       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 8.30   | Put        |           | 1,802.00000  | 1,819,000         | 8.73       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 8.20   | Call       |           | 3,747.00000  | 3,704,000         | 8.67       | 0.00          | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 8.20   | Put        |           | 1,987.00000  | 2,006,000         | 8.67       | 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 | 02/08/2012 | Bond Future        |        |            | 7.79700   | 7.78700      |                   | 8.28       | 15,722,324.12 | 164              | 9,382.00      |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Call       |           | 5,606.00000  | 5,547,000         | 8.96       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.75   | Put        |           | 85.00000     | 85,000            | 8.96       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.80   | Call       |           | 5,867.00000  | 5,807,000         | 8.96       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.80   | Put        |           | 70.00000     | 70,000            | 8.96       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.70   | Call       |           | 5,346.00000  | 5,287,000         | 8.93       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.70   | Put        |           | 101.00000    | 102,000           | 8.93       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 7.20   | Put        |           | 3,808.00000  | 3,853,000         | 8.01       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 7.20   | Call       |           | 228.00000    | 214,000           | 8.01       | 0.00  | 0                | 3,450.00      |
| R208             | On | 02/08/2012 | Bond Future | 7.50   | Put        |           | 2,359.00000  | 2,392,000         | 8.15       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 7.50   | Call       |           | 630.00000    | 603,000           | 8.15       | 0.00  | 0                | 1,150.00      |
| R208             | On | 02/08/2012 | Bond Future | 7.80   | Call       |           | 1,371.00000  | 1,330,000         | 8.31       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 7.80   | Put        |           | 1,294.00000  | 1,312,000         | 8.31       | 0.00  | 0                | 1,150.00      |
| R208             | On | 02/08/2012 | Bond Future | 8.25   | Call       |           | 3,123.00000  | 3,068,000         | 8.62       | 0.00  | 0                | 0.00          |
| R208             | On | 02/08/2012 | Bond Future | 8.25   | Put        |           | 416.00000    | 420,000           | 8.62       | 0.00  | 0                | 3,450.00      |
| R208             | On | 01/11/2012 | Bond Future |        |            | 7.87100   | 7.86100      |                   | 9.66       | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future | 8.25   | Call       |           | 3,671.00000  | 3,625,000         | 9.93       | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future | 8.25   | Put        |           | 1,446.00000  | 1,458,000         | 9.93       | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future | 8.30   | Call       |           | 3,857.00000  | 3,811,000         | 9.96       | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future | 8.30   | Put        |           | 1,351.00000  | 1,363,000         | 9.96       | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future | 8.20   | Call       |           | 3,488.00000  | 3,444,000         | 9.90       | 0.00  | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future | 8.20   | Put        |           | 1,546.00000  | 1,560,000         | 9.90       | 0.00  | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future |        |            | 7.95000   | 7.93800      |                   | 9.51       | 0.00  | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future | 8.00   | Call       |           | 3,235.00000  | 3,193,000         | 9.66       | 0.00  | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future | 8.00   | Put        |           | 2,886.00000  | 2,911,000         | 9.66       | 0.00  | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future | 8.05   | Call       |           | 3,387.00000  | 3,344,000         | 9.69       | 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 | 07/02/2013 | Bond Future        | 8.05   | Put        |           | 2,757.00000  | 2,782,000         | 9.69       | 0.00           | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future        | 7.95   | Call       |           | 3,086.00000  | 3,045,000         | 9.63       | 0.00           | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future        | 7.95   | Put        |           | 3,018.00000  | 3,045,000         | 9.63       | 0.00           | 0                | 0.00          |
| R208             | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| R208/R           | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00           | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        |        |            | 8.95400   | 8.94400      |                   | 15.74      | 155,380,221.50 | 2,050            | 24,045.00     |
| R209             | On | 02/08/2012 | Bond Future        | 9.25   | Call       |           | 3,353.00000  | 3,286,000         | 16.03      | 0.00           | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.25   | Put        |           | 1,059.00000  | 1,069,000         | 16.03      | 0.00           | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.30   | Call       |           | 3,606.00000  | 3,538,000         | 16.09      | 0.00           | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.30   | Put        |           | 948.00000    | 957,000           | 16.09      | 0.00           | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.20   | Call       |           | 3,108.00000  | 3,043,000         | 15.97      | 0.00           | 0                | 0.00          |
| R209             | On | 02/08/2012 | Bond Future        | 9.20   | Put        |           | 1,181.00000  | 1,193,000         | 15.97      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        |        |            | 9.02600   | 9.01600      |                   | 18.79      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.00   | Call       |           | 3,547.00000  | 3,497,000         | 18.79      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.00   | Put        |           | 3,669.00000  | 3,694,000         | 18.79      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.05   | Call       |           | 3,737.00000  | 3,685,000         | 18.83      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 9.05   | Put        |           | 3,480.00000  | 3,504,000         | 18.83      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.95   | Call       |           | 3,363.00000  | 3,314,000         | 18.75      | 0.00           | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.95   | Put        |           | 3,866.00000  | 3,893,000         | 18.75      | 0.00           | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        |        |            | 9.10300   | 9.09200      |                   | 19.02      | 0.00           | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 9.00   | Call       |           | 4,419.00000  | 4,368,000         | 19.02      | 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 | 07/02/2013 | Bond Future        | 9.00   | Put        |           | 5,112.00000  | 5,144,000         | 19.02      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 9.05   | Call       |           | 4,602.00000  | 4,550,000         | 19.07      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 9.05   | Put        |           | 4,917.00000  | 4,947,000         | 19.07      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 8.95   | Call       |           | 4,243.00000  | 4,193,000         | 18.98      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 8.95   | Put        |           | 5,318.00000  | 5,350,000         | 18.98      | 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 | 02/08/2012 | Bond Future        |        |            | 141.61208 | 141.57393    |                   |            | 0.00  | 0                | 925.00        |
| R210             | On | 02/08/2012 | Bond Future        | 143.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/08/2012 | Bond Future        | 143.00 | Put        |           | 1,426.00000  | 1,388,000         |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/08/2012 | Bond Future        | 143.05 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/08/2012 | Bond Future        | 143.05 | Put        |           | 1,476.00000  | 1,438,000         |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/08/2012 | Bond Future        | 142.95 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R210             | On | 02/08/2012 | Bond Future        | 142.95 | Put        |           | 1,376.00000  | 1,338,000         |            | 0.00  | 0                | 0.00          |
| R210             | On | 31/03/2028 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/08/2012 | Bond Future        |        |            | 119.64167 | 119.88024    |                   |            | 0.00  | 0                | 480.00        |
| R211             | On | 02/08/2012 | Bond Future        | 120.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/08/2012 | Bond Future        | 120.00 | Put        |           | 120.00000    | 358,000           |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/08/2012 | Bond Future        | 120.05 | 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 |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R211             | On | 02/08/2012 | Bond Future        | 120.05 | Put        |           | 170.00000    | 408,000           |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/08/2012 | Bond Future        | 119.95 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R211             | On | 02/08/2012 | Bond Future        | 119.95 | Put        |           | 70.00000     | 308,000           |            | 0.00  | 0                | 0.00          |
| R211             | On | 31/01/2017 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/08/2012 | Bond Future        |        |            | 117.38928 | 117.55903    |                   |            | 0.00  | 0                | 2,962.00      |
| R212             | On | 02/08/2012 | Bond Future        | 118.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/08/2012 | Bond Future        | 118.00 | Put        |           | 441.00000    | 611,000           |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/08/2012 | Bond Future        | 118.05 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/08/2012 | Bond Future        | 118.05 | Put        |           | 491.00000    | 661,000           |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/08/2012 | Bond Future        | 117.95 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R212             | On | 02/08/2012 | Bond Future        | 117.95 | Put        |           | 391.00000    | 561,000           |            | 0.00  | 0                | 0.00          |
| R212             | On | 31/01/2022 | Price Contribution |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        |        |            | 8.86600   | 8.87200      |                   | 14.00      | 0.00  | 0                | 4,725.00      |
| R213             | On | 02/08/2012 | Bond Future        | 9.25   | Call       |           | 3,818.00000  | 3,838,000         | 14.51      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.25   | Put        |           | 922.00000    | 894,000           | 14.51      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.30   | Call       |           | 4,090.00000  | 4,112,000         | 14.56      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.30   | Put        |           | 822.00000    | 797,000           | 14.56      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.20   | Call       |           | 3,553.00000  | 3,572,000         | 14.46      | 0.00  | 0                | 0.00          |
| R213             | On | 02/08/2012 | Bond Future        | 9.20   | Put        |           | 1,031.00000  | 1,003,000         | 14.46      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future        |        |            | 8.94400   | 8.94900      |                   | 16.66      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future        | 9.00   | Call       |           | 3,862.00000  | 3,871,000         | 16.84      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future        | 9.00   | Put        |           | 3,468.00000  | 3,438,000         | 16.84      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future        | 9.05   | Call       |           | 4,063.00000  | 4,073,000         | 16.88      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future        | 9.05   | Put        |           | 3,286.00000  | 3,257,000         | 16.88      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R213             | On | 01/11/2012 | Bond Future             | 8.95   | Call       |           | 3,666.00000  | 3,675,000         | 16.80      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.95   | Put        |           | 3,658.00000  | 3,628,000         | 16.80      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             |        |            | 9.02800   | 9.03300      |                   | 16.81      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 9.00   | Call       |           | 4,638.00000  | 4,648,000         | 16.81      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 9.00   | Put        |           | 4,890.00000  | 4,862,000         | 16.81      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 9.05   | Call       |           | 4,830.00000  | 4,841,000         | 16.86      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 9.05   | Put        |           | 4,701.00000  | 4,673,000         | 16.86      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 8.95   | Call       |           | 4,453.00000  | 4,463,000         | 16.78      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 8.95   | Put        |           | 5,090.00000  | 5,062,000         | 16.78      | 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 | 02/08/2012 | Bond Future             |        |            | 8.97600   | 8.96700      |                   |            | 0.00  | 0                | 1,530.00      |
| R214             | On | 02/08/2012 | Bond Future             | 8.80   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R214             | On | 02/08/2012 | Bond Future             | 8.80   | Put        |           | 1,363.00000  | 1,435,000         |            | 0.00  | 0                | 0.00          |
| R214             | On | 02/08/2012 | Bond Future             | 8.81   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R214             | On | 02/08/2012 | Bond Future             | 8.81   | Put        |           | 1,280.00000  | 1,353,000         |            | 0.00  | 0                | 0.00          |
| R214             | On | 02/08/2012 | Bond Future             | 8.79   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R214             | On | 02/08/2012 | Bond Future             | 8.79   | Put        |           | 1,446.00000  | 1,518,000         |            | 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          |
| YUAN/FO          | On | 18/06/2012 | Foreign Exchange Future |        |            | 1.34720   | 1.34120      |                   | 19.11      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 18/06/2012 | Foreign Exchange Future | 1.15   | Call       |           | 1,913.00000  | 1,972,000         | 25.23      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 18/06/2012 | Foreign Exchange Future | 1.15   | Put        |           | 1.00000      | 0,000             | 25.23      | 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                        | On | 18/06/2012 | Foreign Exchange Future | 1.20   | Call       |           | 1,416.00000  | 1,476,000         | 24.53      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 18/06/2012 | Foreign Exchange Future | 1.20   | Put        |           | 4.00000      | 4,000             | 24.53      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 18/06/2012 | Foreign Exchange Future | 1.10   | Call       |           | 2,412.00000  | 2,472,000         | 25.93      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 18/06/2012 | Foreign Exchange Future | 1.10   | Put        |           | 0.00000      | 0,000             | 25.93      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future |        |            | 1.36290   | 1.35710      |                   | 20.49      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future | 1.21   | Call       |           | 1,530.00000  | 1,604,000         | 18.88      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future | 1.21   | Put        |           | 67.00000     | 83,000            | 18.88      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future | 1.26   | Call       |           | 1,130.00000  | 1,205,000         | 19.25      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future | 1.26   | Put        |           | 167.00000    | 184,000           | 19.25      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future | 1.16   | Call       |           | 1,994.00000  | 2,060,000         | 19.55      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 17/09/2012 | Foreign Exchange Future | 1.16   | Put        |           | 31.00000     | 39,000            | 19.55      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future |        |            | 1.37760   | 1.37230      |                   | 20.28      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future | 1.23   | Call       |           | 1,628.00000  | 1,708,000         | 19.10      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future | 1.23   | Put        |           | 185.00000    | 212,000           | 19.10      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future | 1.28   | Call       |           | 1,276.00000  | 1,353,000         | 19.37      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future | 1.28   | Put        |           | 333.00000    | 357,000           | 19.37      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future | 1.18   | Call       |           | 2,036.00000  | 2,110,000         | 18.87      | 0.00                  | 0                | 0.00                |
| YUAN/FO                        | On | 14/12/2012 | Foreign Exchange Future | 1.18   | Put        |           | 93.00000     | 114,000           | 18.87      | 0.00                  | 0                | 0.00                |
| <b>Total for Derivatives :</b> |    |            |                         |        |            |           |              |                   |            | <b>545,357,713.82</b> | <b>39,338</b>    | <b>1,400,409.00</b> |

### i-Bonds

|      |    |            |           |  |  |           |           |  |  |      |   |      |
|------|----|------------|-----------|--|--|-----------|-----------|--|--|------|---|------|
| AA02 | On | 28/03/2016 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00 |
| AA03 | On | 11/05/2015 | Spot Bond |  |  | 100.00000 | 100.00000 |  |  | 0.00 | 0 | 0.00 |
| AA04 | On | 22/03/2017 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AA05             | On | 22/03/2019 | Spot Bond |        |            | 5.00000   | 5.00000      |                   |            | 0.00  | 0                | 37,000,000.00 |
| AB05             | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 900,000.00    |
| AB06             | On | 27/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 14,370,000.00 |
| AB07             | On | 07/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,800,000.00  |
| AB08             | On | 03/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,652,750.00  |
| AB09             | On | 03/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCL1            | On | 22/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCP1            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABCP2            | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,300,000.00  |
| ABCP3            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,100,000.00  |
| ABFN04           | On | 25/02/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN05           | On | 17/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN06           | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN07           | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN08           | On | 17/03/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABFN09           | On | 17/03/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| 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    |                   | 400,000,000,000.00 |       | 4,000,000        | 2,000,000.00  |
| 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                | 703,000.00    |
| ABL8B            | On | 19/09/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ABL9             | On | 19/02/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ABLC04           | On | 15/02/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ABLC06           | On | 15/08/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ABLI01           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| ABLI02           | On | 08/05/2014 |        |            | 100.00000 | 100.00000    |                   | 76,660,000,000.00  |       | 766,600          | 12,583,300.00 |
| ABLI03           | On | 15/03/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABLI04           | On | 11/10/2016 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| ABLS1            | On | 08/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABLS2A           | On | 13/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABLS2E           | On | 13/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABLS3            | On | 31/03/2018 |        |            | 9.58000   | 9.58000      |                   |            | 0.00  | 0                | 2,208,350.00  |
| ABLS4            | On | 29/03/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN05            | On | 18/04/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN06            | On | 06/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN07            | On | 13/06/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN09            | On | 27/06/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN10            | On | 04/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN13            | On | 04/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN14            | On | 10/10/2033 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| ABN43            | On | 12/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN44            | On | 14/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN45            | On | 23/02/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN46            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN47            | On | 05/04/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN48            | On | 13/04/2017 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ABN49            | On | 12/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN50            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN51            | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABN52            | On | 18/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS10            | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,832,000.00  |
| ABS5             | On | 01/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 7,023,000.00  |
| ABS6             | On | 01/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,716,000.00  |
| ABS7             | On | 11/09/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 300,000.00    |
| ABS9             | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 13,000,000.00 |
| ABS11            | On | 11/06/2014 | Spot Bond |        |            | 4.00000   | 4.00000      |                   |            | 0.00  | 0                | 0.00          |
| ABS12            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 400,000.00    |
| ABS13            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ABS14            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL010           | On | 30/05/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On | 31/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL024           | On | 20/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL025           | On | 31/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL026           | On | 08/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL027           | On | 20/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL028           | On | 15/09/2015 |        |            | 13.50000  | 13.50000     |                   |            | 0.00  | 0                | 0.00          |
| ACL029           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL033           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL036           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL038           | On | 16/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL039           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL041           | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL042           | On | 20/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL047           | On | 22/10/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL053           | On | 29/01/2013 |        |            | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL054On         | 29/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL068On         | 22/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL070On         | 31/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL071On         | 20/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL072On         | 31/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL073On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL074On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL075On         | 20/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL076On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL077On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL078On         | 20/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL085On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL086On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL087On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL088On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL089On         | 20/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL090On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL091On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL092On         | 26/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL093On         | 20/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL094On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL095On         | 20/12/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL096On         | 20/06/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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                | 930,000.00    |
| ACL114On         | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL115On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL116On         | 31/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL117On         | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL118On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL120On         | 26/01/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL121On         | 01/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL122On         | 20/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL123On         | 27/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL124On         | 09/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL125On         | 20/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL126On         | 20/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL127On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL128On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL129On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL130On         | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL131On         | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL132On         | 27/01/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL133On         | 26/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL134On         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL135On         | 20/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL136On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL137On         | 02/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL138On         | 20/09/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL139On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL140On         | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL141On         | 30/07/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL142On         | 20/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL143On         | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL144On         | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL145On         | 20/12/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL146On         | 30/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL147On         | 20/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL148On         | 20/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL149On         | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL150On         | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL151On         | 20/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL152On         | 08/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL153On         | 20/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL154On         | 20/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL155On         | 20/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL156On         | 20/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL157On         | 20/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL158On         | 20/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ACL159           | On | 20/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL160           | On | 20/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL161           | On | 20/03/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL162           | On | 20/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL163           | On | 20/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL164           | On | 20/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL165           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL166           | On | 20/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL167           | On | 20/06/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL168           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL169           | On | 20/06/2017 |        |            | 1.75000   | 1.75000      |                   |            | 0.00  | 0                | 0.00          |
| ACL170           | On | 20/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL171           | On | 30/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ACL172           | On | 20/06/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ADB015           | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ADB025           | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ADB035           | On | 09/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AER010           | On | 18/11/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AHF1A1           | On | 21/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AHF1B1           | On | 21/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AHF1C1           | On | 21/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR01            | On | 15/03/2019 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 7,820,000.00  |
| AIR02            | On | 30/04/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR02U           | On | 05/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR03            | On | 09/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 19,106,000.00 |
| AIR03U           | On | 26/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIR04U           | On | 26/10/2029 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| AIRL01           | On | 30/04/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 300,000.00    |
| AIRL02           | On | 18/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 800,000.00    |
| 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          |
| BAW12            | On | 17/04/2015 |        |            | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAW13            | On | 17/04/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW2             | On | 02/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 80,000.00     |
| BAW3             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW5             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW6             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW7             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW8             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAW9             | On | 03/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA01           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA02           | On | 30/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA03           | On | 30/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA04           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA06           | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA07           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYA06           | On | 31/12/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | 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          |
| BAYA20           | On | 30/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA21           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYA22           | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYB02           | On | 31/03/2016 |        |            | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| BAYB05           | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYB04           | On | 31/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYC10           | On | 31/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD10           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD20           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD30           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD40           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD50           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BAYD60           | On | 30/06/2035 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP1             | On | 30/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP2             | On | 30/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP570           | On | 07/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP580           | On | 23/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BCP590           | On | 17/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0202           | On | 31/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BD0205           | On | 28/04/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike     | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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                | 300,000.00    |
| 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          |
| BG22AOn          | 21/07/2016 | Spot Bond  | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG22BOn          | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| BG42A            | On | 15/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG42A            | On | 15/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG42A            | On | 15/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG42A            | On | 15/03/2017 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| BG42B            | On | 15/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield   | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-------------|--------------|-------------------|------------|-------|------------------|---------------|
| BG42C            | On | 15/06/2017 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG42D            | On | 15/03/2017 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BG42Y            | On | 15/03/2017 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BID01            | On | 06/08/2014 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 3,624,000.00  |
| BID02            | On | 14/07/2012 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BID03            | On | 14/07/2012 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BIDC14           | On | 26/10/2012 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BIDC20           | On | 02/08/2012 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BIDC21           | On | 17/10/2012 |        |            | 1,000.00000 | 1,000.00000  |                   |            | 0.00  | 0                | 0.00          |
| BIDC22           | On | 27/07/2012 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2015 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2032 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1A            | On | 21/11/2032 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1B            | On | 21/11/2015 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1C            | On | 21/11/2015 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| BLG1D            | On | 21/11/2015 |        |            | 100.00000   | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| BLG1E            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BLG1F            | On | 21/11/2032 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BMWF0            | On | 15/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 150,000,000,000.00 |       | 1,500,000        | 11,500,000.00 |
| BMWF0            | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BSR04            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BSR05            | On | 01/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BSR07            | On | 07/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| BUS01            | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CBL05            | On | 02/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 100,000.00    |
| CBL06            | On | 02/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 4,114,000.00  |
| CBL08            | On | 02/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CBL09            | On | 29/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CBL10            | On | 06/05/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| CBL11            | On | 06/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 11,909,000.00 |
| CBL12            | On | 06/09/2018 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |                    | 0.00  | 0                | 0.00          |
| CBL13            | On | 01/02/2019 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CBL14            | On | 01/02/2019 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| CBL15            | On | 18/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CBL16            | On | 18/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 40,000.00     |
| CCT01            | On | 23/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CCT02            | On | 12/06/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,000,000.00  |
| CCT03            | On | 15/03/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 32,000,000.00 |
| CGR10            | On | 08/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR11            | On | 28/03/2016 | Spot Bond |        |            | 12.05000  | 12.05000     |                   |            | 0.00  | 0                | 0.00          |
| CGR6             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR7             | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR8             | On | 22/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CGR9             | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN100           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN101           | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN103           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN104           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

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

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN126On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN127On 01/07/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN128On 20/06/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN129On 16/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN130On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN132On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN133On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN134On 20/08/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN135On 22/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN136On 22/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN138On 31/08/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN140On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN141On 20/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN143On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN145On 20/09/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN147On 19/04/2013 Spot Bond |        |            | 13.64000  | 13.64000     |                   |            | 0.00  | 0                | 0.00          |

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

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN168           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN169           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN170           | On | 20/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN172           | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN173           | On | 25/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN174           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN175           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN176           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN177           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN178           | On | 15/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN179           | On | 20/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN180           | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN181           | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN182           | On | 02/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN183           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN184           | On | 01/07/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,000,000.00  |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN185           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN186           | On | 06/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN187           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN188           | On | 20/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN189           | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN190           | On | 18/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN191           | On | 23/08/2016 |        |            | 2.76000   | 2.76000      |                   |            | 0.00  | 0                | 0.00          |
| CLN192           | On | 24/08/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN193           | On | 29/08/2021 |        |            | 2.76000   | 2.76000      |                   |            | 0.00  | 0                | 0.00          |
| CLN194           | On | 31/08/2016 |        |            | 8.25000   | 8.25000      |                   |            | 0.00  | 0                | 0.00          |
| CLN195           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN196           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN197           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN198           | On | 13/09/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN199           | On | 13/09/2016 |        |            | 2.40000   | 2.40000      |                   |            | 0.00  | 0                | 0.00          |
| CLN200           | On | 20/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN205           | On | 24/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN209           | On | 20/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN210           | On | 20/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN211           | On | 20/12/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN213           | On | 12/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| CLN219           | On | 20/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN220           | On | 20/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN221           | On | 20/10/2016 |        |            | 8.64500   | 8.64500      |                   |            | 0.00  | 0                | 0.00          |
| CLN222           | On | 20/10/2016 |        |            | 8.64500   | 8.64500      |                   |            | 0.00  | 0                | 0.00          |
| CLN223           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN224           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN225           | On | 09/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN226On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN227On 20/12/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN228On 14/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN229On 14/06/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN230On 17/01/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN231On 17/01/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN232On 20/06/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN233On 02/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN234On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN235On 19/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN236On 15/06/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN237On 14/02/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN238On 15/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN239On 20/03/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN240On 24/02/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN241On 24/02/2017 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN242           | On | 24/02/2019 |        |            | 9.35000   | 9.35000      |                   |            | 0.00  | 0                | 0.00          |
| CLN243           | On | 24/02/2019 |        |            | 9.35000   | 9.35000      |                   |            | 0.00  | 0                | 0.00          |
| CLN244           | On | 25/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN245           | On | 25/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN246           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN247           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN248           | On | 14/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN249           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN250           | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN251           | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN252           | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN253           | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN254           | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN255           | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN256           | On | 26/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN257           | On | 26/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN258           | On | 26/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN259           | On | 26/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN260           | On | 26/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN261           | On | 26/03/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN262           | On | 26/03/2019 |        |            | 9.65000   | 9.65000      |                   |            | 0.00  | 0                | 0.00          |
| CLN263           | On | 20/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN264           | On | 18/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN265           | On | 02/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN266           | On | 16/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN267           | On | 16/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN268           | On | 30/04/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN269           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN270           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN271           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN272           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN273           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN274 On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN275 On 22/05/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN276 On 24/05/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN277 On 25/05/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN278 On 20/06/2017 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN34 On 15/06/2012 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN39 On 07/02/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN40 On 07/02/2016 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN42 On 18/04/2028 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN44 On 31/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN46 On 07/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN47 On 07/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN48 On 07/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN49 On 31/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN50 On 07/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN51 On 07/03/2013 Spot Bond  |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CLN52            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| 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          |
| CLN88            | On | 28/04/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN89            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN90            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLN91            | On | 20/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| CLNF07           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| CLNF08           | On | 10/07/2012 | 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| COJ03            | On | 26/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| COJ04            | On | 05/06/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,220,000.00   |
| COJ05            | On | 05/06/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 325,000,000.00 |
| COJ06            | On | 09/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,100,000.00   |
| COJ07            | On | 23/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| COJ10            | On | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| COJ12            | On | 17/02/2013 | Spot Bond |        |            | 5.86800   | 5.86800      |                   |            | 0.00  | 0                | 0.00           |
| CPL002           | On | 29/11/2014 | Spot Bond |        |            | 7.17500   | 7.17500      |                   |            | 0.00  | 0                | 0.00           |
| CPL003           | On | 28/02/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| CPL004           | On | 07/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| CPL005           | On | 01/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| DENG2            | On | 05/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| DENG2            | On | 28/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| DENG2            | On | 12/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| DENG2            | On | 01/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| DENG3            | On | 01/08/2012 | 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  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-------------------|-------|------------------|----------------|
| DENG3            | On | 02/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| DENG3            | On | 02/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| DENG3            | On | 02/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| DENG3            | On | 05/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| DENG3            | On | 12/07/2012 | 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                | 14,200,000.00  |
| DV22             | On | 07/02/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 77,682,000.00  |
| DV23             | On | 27/02/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 208,424,000.00 |
| DVF12            | On | 13/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 80,000,000,000.00 |       | 800,000          | 0.00           |
| E170             | On | 01/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 16,000,000.00  |
| EDC01            | On | 04/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| EGL01            | On | 31/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 0.00           |
| EL15             | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                   | 0.00  | 0                | 80,000,000.00  |
| EL28             | On | 02/05/2028 | Spot Bond |        |            | 2.55000   | 2.55000      |                   |                   | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| EMM01            | On | 28/07/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,000,000.00  |
| EMM02            | On | 11/03/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,500,000.00  |
| EMM03            | On | 04/05/2024 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| EPF001           | On | 19/08/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ156L           | On | 07/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ174L           | On | 14/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ175L           | On | 05/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQ177L           | On | 16/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On | 18/11/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 400,000.00    |
| 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          |
| EQS05            | On | 25/04/2017 |        |            | 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|----------------|
| 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           |
| 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                | 51,950,000.00  |
| ES18             | On | 20/04/2018 |        |            | 9.25000   | 9.25000      |                   | 185,000,000,000.00 |       | 20,000,000       | 473,493,000.00 |
| ES23             | On | 25/01/2023 |        |            | 10.00000  | 10.00000     |                   |                    | 0.00  | 0                | 45,000,000.00  |
| ES26             | On | 02/04/2026 |        |            | 7.85000   | 7.85000      |                   |                    | 0.00  | 0                | 14,127,000.00  |
| ES33             | On | 15/09/2033 |        |            | 7.50000   | 7.50000      |                   | 844,125,000,000.00 |       | 112,550,000      | 785,651,000.00 |
| 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           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FR2D3            | On | 15/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB03            | On | 15/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,837,000.00  |
| FRB05            | On | 21/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB06            | On | 05/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB07            | On | 06/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB08            | On | 10/06/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB09            | On | 10/06/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRB10            | On | 25/01/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 100,000.00    |
| FRBC2            | On | 21/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 20,000.00     |
| FRBC2            | On | 21/12/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI01           | On | 30/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI04           | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI07           | On | 07/07/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBI22           | On | 31/01/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 100,000.00    |
| FRBI23           | On | 07/12/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,600,000.00  |
| FRBI28           | On | 31/03/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 900,000.00    |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRBI33           | On | 07/12/2033 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 400,000.00    |
| FRBN0            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBN0            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBN0            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01           | On | 30/11/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ02           | On | 28/10/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03           | On | 10/12/2024 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| FRC10            | On | 13/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC101           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC102           | On | 20/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC103           | On | 20/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC104           | On | 20/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC105           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC106           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|------------|------------------|---------------|
| FRC107           | On | 03/06/2021 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC108           | On | 24/02/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC109           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC110           | On | 26/05/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC111           | On | 15/06/2016 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC111           | On | 20/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC112           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC113           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC114           | On | 20/06/2014 |        |            | 100.00000 | 100.00000    |                   | 5,500,000,000,000.00 | 55,000,000 | 70,000,000.00    |               |
| FRC115           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC116           | On | 20/06/2017 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| FRC117           | On | 15/06/2016 |        |            | 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRC41            | On | 25/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC42            | On | 25/11/2012 | Spot Bond |        |            | 6.90500   | 6.90500      |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| 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          |
| FRC87            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC88            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRC89            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| FRC90            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC91            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC92            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC93            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC94            | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC95            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC96            | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC97            | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC98            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRC99            | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2A1           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2A2           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 10,000.00     |
| FRE2B1           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2B2           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2C            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| FRE2D            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| FRE2E            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2F            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRE2G            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRI15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ13            | On | 01/09/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ14            | On | 20/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ15            | On | 04/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ16            | On | 21/01/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ17            | On | 04/04/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ18            | On | 21/02/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRJ19            | On | 04/04/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS36            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS37            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS43            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS49            | On | 27/10/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| 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          |
| FRS63            | On | 22/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS64            | On | 26/01/2042 | Spot Bond |        |            | 2.00000   | 2.00000      |                   |            | 0.00  | 0                | 0.00          |
| FRS65            | On | 30/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS66            | On | 22/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| FRS67            | On | 25/05/2013 | 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| FRS68            | On | 09/11/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| FRS69            | On | 31/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 500,000,000,000.00 |       | 5,000,000        | 5,000,000.00  |
| FRX14            | On | 01/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 1,608,000.00  |
| FRX15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 848,000.00    |
| FRX16            | On | 15/09/2016 | Spot Bond |        |            | 9.00000   | 9.00000      |                   |                    | 0.00  | 0                | 0.00          |
| FRX17            | On | 15/09/2017 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |                    | 0.00  | 0                | 30,000,000.00 |
| FRX18            | On | 14/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| FRX19            | On | 15/11/2019 | Spot Bond |        |            | 9.00000   | 9.00000      |                   |                    | 0.00  | 0                | 4,437,000.00  |
| FRX24            | On | 10/12/2024 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| FRX31            | On | 21/02/2031 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| FRX45            | On | 14/04/2045 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| FTG1             | On | 05/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GFC03            | On | 10/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GFC04            | On | 11/04/2017 | Spot Bond |        |            | 9.48500   | 9.48500      |                   |                    | 0.00  | 0                | 0.00          |
| GFC2             | On | 27/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GOVEX            | On | 09/05/2047 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-----------------------|-------------|------------------|----------------|
| GPT11            | On | 29/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GPT12            | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GPT16            | On | 30/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GPT17            | On | 28/08/2012 | 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           |
| GRA29            | On | 15/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GRA29            | On | 15/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GRA29            | On | 15/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 54,372,000,000,000.00 | 543,720,000 | 543,720,000      | 271,860,000.00 |
| GRB85            | On | 25/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GRB87            | On | 26/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GRD16            | On | 18/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 0.00           |
| GRD16            | On | 15/02/2013 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| GRD17            | On | 12/07/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD17            | On | 18/07/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD17            | On | 06/08/2012 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRD17            | On | 02/08/2012 |        |            | 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                | 500,000.00    |
| GRT02            | On | 13/05/2016 |        |            | 100.00000 | 100.00000    |                   | 200,000,000,000.00 |       | 2,000,000        | 1,000,000.00  |
| GRT03            | On | 15/10/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRT04            | On | 15/09/2016 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GRT05            | On | 25/01/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| GSIZ16           | On | 23/09/2016 |        |            | 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 |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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                | 9,275,000.00  |
| 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          |
| HMS1DOn          | 19/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1DOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1DOn          | 19/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| HMS1EOn          | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--------------------|------------------|---------------|
| 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    |                   |            | 0.00               | 0                | 34,042,000.00 |
| 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    |                   |            | 0.00               | 0                | 31,713,000.00 |
| 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          |
| 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    |                   |            | 120,000,000,000.00 | 1,200,000        | 0.00          |
| IBL11            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00               | 0                | 10,000,000.00 |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IBL12            | On | 12/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,100,000.00  |
| IBL13            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL14            | On | 28/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL15            | On | 28/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL18            | On | 10/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL19            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL20            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL21            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL22            | On | 15/03/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL23            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL24            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL25            | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL26            | On | 18/08/2014 | Spot Bond |        |            | 1.75000   | 1.75000      |                   |            | 0.00  | 0                | 0.00          |
| IBL28            | On | 18/08/2016 | Spot Bond |        |            | 8.27000   | 8.27000      |                   |            | 0.00  | 0                | 0.00          |
| IBL32            | On | 03/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL33            | On | 03/11/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| IBL37            | On | 02/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL38            | On | 02/04/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IBL39            | On | 02/04/2018 | Spot Bond |        |            | 8.76500   | 8.76500      |                   |            | 0.00  | 0                | 0.00          |
| IC02             | On | 09/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,200,000.00  |
| 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          |
| IDCP03           | On | 31/01/2017 | Spot Bond |        |            | 5.00000   | 5.00000      |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IHL01            | On | 29/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IHL02            | On | 29/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IHL03            | On | 17/05/2017 | 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          |
| IN04             | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IN07             | On | 16/05/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|----------------|
| 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           |
| IND204           | On | 24/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND205           | On | 31/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND207           | On | 14/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND208           | On | 21/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND209           | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND223           | On | 05/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND224           | On | 12/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND225           | On | 19/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND226           | On | 26/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND227           | On | 03/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND228           | On | 10/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 1,000,000,000,000.00 |       | 10,000,000       | 5,000,000.00   |
| IND229           | On | 17/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00           |
| IND230           | On | 24/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 100,000,000.00 |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND231           | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND232           | On | 07/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND233           | On | 14/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND234           | On | 21/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND235           | On | 28/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND236           | On | 04/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND237           | On | 11/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND238           | On | 18/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND239           | On | 25/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND240           | On | 02/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND241           | On | 09/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND242           | On | 16/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND243           | On | 23/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND244           | On | 30/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND245           | On | 06/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND246           | On | 13/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details               | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IND247 On 20/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND248 On 27/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND249 On 04/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IND250 On 11/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING100 On 19/05/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING114 On 31/12/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING115 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING116 On 31/03/2016 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING126 On 25/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING127 On 07/12/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING130 On 16/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING131 On 24/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING132 On 22/12/2018 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING133 On 28/02/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING135 On 10/12/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING138 On 22/03/2017 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 |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ING141           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING142           | On | 12/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING143           | On | 11/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING144           | On | 13/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING145           | On | 18/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING146           | On | 18/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING153           | On | 03/04/2017 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 0.00  | 0                | 0.00          |
| ING154           | On | 03/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING155           | On | 19/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING156           | On | 16/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING157           | On | 12/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING31            | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING32            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING33            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING34            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ING46            | On | 16/10/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| INJ02            | On | 30/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IP257U           | On | 31/07/2012 | 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          |
| IPF01            | On | 13/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IPF02            | On | 13/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IPF03            | On | 13/04/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IPF06            | On | 13/04/2017 | Spot Bond |        |            | 8.80000   | 8.80000      |                   |            | 0.00  | 0                | 0.00          |
| IPL4             | On | 29/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,000.00      |
| IPL5             | On | 28/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IPL6             | On | 28/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,133,000.00  |
| IV012            | On | 26/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IV013            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IV014            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|--|-------|------------------|---------------|
| IV015            | On | 20/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 100,000.00    |
| IV016            | On | 06/12/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IV017            | On | 31/01/2022 | Spot Bond |        |            | 2.75000   | 2.75000      |                   |            |  | 0.00  | 0                | 500,000.00    |
| IV019            | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 2.60000      |                   |            |  | 0.00  | 0                | 0.00          |
| IV022            | On | 02/04/2022 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IV04             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IV07             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IV08             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IV09             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IV19A            | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 2.60000      |                   |            |  | 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          |
| IVA204           | On | 26/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            |  | 0.00  | 0                | 0.00          |
| IVA206           | On | 09/02/2013 | 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  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| IVA207           | On | 16/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA208           | On | 23/02/2013 | 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    |                   |            | 13,800,000,000,000.00 | 138,000,000      | 50,000,000.00  |
| IVA224           | On | 14/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA225           | On | 21/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA226           | On | 28/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA227           | On | 05/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA228           | On | 12/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA229           | On | 19/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA230           | On | 26/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA231           | On | 02/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA232           | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA233           | On | 16/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA234           | On | 23/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA235           | On | 30/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 15,000,000,000,000.00 | 150,000,000      | 150,000,000.00 |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| IVA236           | On | 06/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 45,500,000,000,000.00 | 455,000,000      | 332,000,000.00 |
| IVA237           | On | 13/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA238           | On | 20/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA239           | On | 27/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA240           | On | 04/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA241           | On | 11/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA242           | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA243           | On | 25/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA244           | On | 01/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA245           | On | 08/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA246           | On | 15/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA247           | On | 22/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA248           | On | 29/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA249           | On | 06/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVA250           | On | 13/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 0.00           |
| IVC001           | On | 05/07/2013 |        |            | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| IVC002           | On | 12/02/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| IVC004           | On | 29/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 14,000,000.00 |
| KCF01L           | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KCF02L           | On | 30/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB004           | On | 01/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSB005           | On | 28/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP003           | On | 01/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP004           | On | 01/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KSP005           | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| KW01             | On | 31/10/2027 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LBK01            | On | 25/10/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LBK02            | On | 26/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LEO01            | On | 29/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| LGL1             | On | 12/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 5,700,000.00  |
| MAQ00            | On | 27/01/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MAQ00            | On | 09/02/2013 |        |            | 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  |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| MAQ01-On 06/07/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MAQ01-On 02/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MAQ01-On 23/08/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MBF01-On 15/04/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 500,000.00     |
| 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           |
| MBF02-On 16/04/2015 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 133,350,000.00 |
| MBP01-On 30/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MBP01-On 29/01/2013 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MBP01-On 29/01/2014 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MBP16-On 13/10/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| MBP17-On 23/11/2012 Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| MBP23            | On | 13/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP24            | On | 22/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBP25            | On | 22/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MBSA0            | On | 16/04/2019 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 11,000.00     |
| MCB2M            | On | 13/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| MCB3M            | On | 13/12/2014 |        |            | 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                | 101,000,000.00 |
| 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                | 15,900,000.00  |
| MIIL01           | On | 31/05/2015 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 500,000,000.00 |
| MIIL02           | On | 31/05/2017 |        |            | 8.78500   | 8.78500      |                   |                       | 0.00        | 0                | 165,000,000.00 |
| MQB01            | On | 31/05/2013 |        |            | 100.00000 | 100.00000    |                   | 17,000,000,000,000.00 | 170,000,000 | 170,000,000      | 500,000,000.00 |
| MQB02            | On | 31/05/2017 |        |            | 8.00000   | 8.00000      |                   |                       | 0.00        | 0                | 165,000,000.00 |
| MTN02            | On | 13/07/2014 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 2,149,000.00   |
| MTN03            | On | 13/07/2015 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 13,860,000.00  |
| MTN04            | On | 13/07/2017 |        |            | 100.00000 | 100.00000    |                   |                       | 0.00        | 0                | 3,716,000.00   |
| MTN05            | On | 28/10/2013 |        |            | 100.00000 | 100.00000    |                   | 5,760,000,000,000.00  | 57,600,000  | 57,600,000       | 29,100,000.00  |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| MTNC0On          | 04/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| MTNC0On          | 18/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| MTNC0On          | 06/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 6,500,000,000,000.00 |       | 65,000,000       | 65,000,000.00 |
| N4A111On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A202On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A205On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A208On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A211On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A302On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A305On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A308On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A311On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A402On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A405On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A408On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| N4A411On         | 14/08/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| N4A502           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| N4B508           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| N4C508           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| N4D68L           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| N4E68L           | On | 14/08/2020 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NBK10E           | On | 21/04/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NBK11E           | On | 27/10/2014 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NBK12E           | On | 20/02/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NBK13E           | On | 21/02/2017 |        |            | 100.00000 | 100.00000    |                   | 80,000,000,000.00  |       | 800,000          | 800,000.00    |
| NBK1B            | On | 09/09/2012 |        |            | 100.00000 | 100.00000    |                   | 200,000,000,000.00 |       | 2,000,000        | 0.00          |
| NBK2A            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 8,458,000.00  |
| NBK2B            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 100,000.00    |
| NBK3A            | On | 09/09/2019 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 6,216,000.00  |
| NBK4             | On | 28/10/2024 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NBK5B            | On | 19/04/2013 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| NBK6A            | On | 19/04/2015 |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 9,400,000.00  |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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                | 20,000,000.00 |
| NBK9A            | On | 23/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 9,249,000.00  |
| NBK9B            | On | 23/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NBK11            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,400,000.00  |
| NCLN1            | On | 24/01/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN1            | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 10,000,000.00 |
| NCLN4            | On | 30/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 28/08/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 17/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 22/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 20/10/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 25/02/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN4            | On | 12/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN5            | On | 25/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN5            | On | 26/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 600,000.00    |
| NCLN5            | On | 26/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN5            | On | 26/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN5            | On | 31/03/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN5            | On | 07/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN5            | On | 15/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN5            | On | 01/06/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 30/11/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 02/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 08/12/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 25/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 25/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 29/01/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 13/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN6            | On | 30/01/2013 |        |            | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NCLN6            | On | 27/05/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN7            | On | 30/08/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN7            | On | 17/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NCLN7            | On | 17/03/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED10            | On | 15/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED11            | On | 17/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED12            | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED12            | On | 14/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED6             | On | 20/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NED8             | On | 08/02/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 28,246,000.00 |
| NED9             | On | 06/07/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NEDH1            | On | 20/11/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NEDH1            | On | 20/11/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NET41            | On | 16/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NET43            | On | 13/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NET44            | On | 16/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| NILB10           | On | 08/12/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NMP20            | On | 24/07/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2016 |        |            | 6.82500   | 6.82500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2014 |        |            | 6.58500   | 6.58500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1A1            | On | 22/05/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2020 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2014 |        |            | 6.92500   | 6.92500      |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1B1            | On | 22/05/2015 |        |            | 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 | 22/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQ1C1            | On | 22/05/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| NQF1A            | On | 22/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| 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                | 60,000,000.00  |
| NRA01            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 122,000,000.00 |
| NRA01            | On | 30/11/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,900,000.00   |
| NRA01            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| NRA02            | On | 31/10/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 19,000.00      |
| NRA02            | On | 31/05/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 164,000,000.00 |
| NRA02            | On | 30/11/2028 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 4,400,000.00   |
| NTC08            | On | 13/07/2012 |        |            | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| NTC13            | On | 31/01/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OCT1A            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OCT1A            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OCT1B            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OCT1C            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OCT1D            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OCT1E            | On | 18/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| OML01            | On | 27/10/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 94,450,000.00 |
| 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          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| OTCA0            | On | 30/04/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| PCF02            | On | 06/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PCF03            | On | 06/04/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PCF03            | On | 02/03/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PMM01            | On | 28/06/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP03            | On | 21/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PNP05            | On | 21/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A1            | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A2            | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A3            | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A4            | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2A9            | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| PR2A9E           | On | 15/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B1E           | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B1F           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B2E           | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B4E           | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2B5E           | On | 15/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2C1E           | On | 15/12/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2C1F           | On | 15/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2C4E           | On | 15/06/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| PR2D1E           | 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          |
| PR2D4E           | 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          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility             | Value          | Contracts Traded  | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------------------|----------------|-------------------|---------------|
| PRP2A            | On | 04/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R009P            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R010P            | On | 21/12/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R155             | On | 31/08/2013 | Spot Bond |        |            |           | 0.00000      |                   |                        | 0.00           | 0                 | 22,000,000.00 |
| R157             | On | 15/09/2015 | Spot Bond |        |            | 6.39000   | 6.40000      |                   | 281,926,952,951,040.00 | 44,120,023,936 | 22,272,349,010.00 |               |
| R158P            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R159P            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R179             | On | 01/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                        | 0.00           | 0                 | 0.00          |
| R186             | On | 21/12/2026 | Spot Bond |        |            | 8.37500   | 8.36000      |                   | 100,902,032,645,750.00 | 12,048,003,898 | 10,280,487,965.00 |               |
| 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 |        |            | 217.04143 | 216.88026    |                   | 26,044,971,600,000.00  | 120,000,000    | 619,573,378.00    |               |
| R197             | On | 07/12/2023 | Spot Bond |        |            | 1.97000   | 1.97000      |                   | 9,850,000,000.00       | 5,000,000      | 773,939,858.00    |               |
| R201             | On | 21/12/2014 | Spot Bond |        |            | 5.73500   | 5.76000      |                   | 1,148,738,536,575.00   | 200,303,145    | 2,562,461,379.00  |               |
| R202             | On | 07/12/2033 | Spot Bond |        |            | 2.42000   | 2.42000      |                   | 240,209,200,000.00     | 99,260,000     | 1,461,432,840.00  |               |
| R203             | On | 15/09/2017 | Spot Bond |        |            | 7.01000   | 7.00000      |                   | 29,256,936,000,000.00  | 4,173,600,000  | 7,903,493,644.00  |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest     |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| R204             | On | 21/12/2018 | Spot Bond |        |            | 7.31000   | 7.30500      |                   |            | 10,798,843,890,060.00 | 1,477,270,026    | 4,356,123,138.00  |
| R205             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00                  | 0                | 1,555,000,000.00  |
| R206             | On | 15/01/2014 | Spot Bond |        |            | 5.40000   | 5.41000      |                   |            | 90,178,596,000,000.00 | 16,699,740,000   | 10,877,450,000.00 |
| R207             | On | 15/01/2020 | Spot Bond |        |            | 7.64500   | 7.63500      |                   |            | 16,984,985,182,000.00 | 2,221,711,600    | 6,277,430,900.00  |
| R208             | On | 31/03/2021 | Spot Bond |        |            | 7.74000   | 7.73000      |                   |            | 31,978,979,382,420.00 | 4,131,651,083    | 9,375,556,900.00  |
| R209             | On | 31/03/2036 | Spot Bond |        |            | 8.90000   | 8.89000      |                   |            | 22,091,580,000,000.00 | 2,482,200,000    | 10,401,103,639.00 |
| R210             | On | 31/03/2028 | Spot Bond |        |            | 2.40000   | 2.40000      |                   |            | 412,862,400,000.00    | 172,026,000      | 991,755,000.00    |
| R211             | On | 31/01/2017 | Spot Bond |        |            | 0.72000   | 0.67000      |                   |            | 503,884,800,000.00    | 699,840,000      | 2,627,310,000.00  |
| R212             | On | 31/01/2022 | Spot Bond |        |            | 2.02000   | 2.00000      |                   |            | 654,890,060,000.00    | 324,203,000      | 1,213,830,000.00  |
| R213             | On | 28/02/2031 | Spot Bond |        |            | 8.81000   | 8.81500      |                   |            | 15,802,497,000,000.00 | 1,793,700,000    | 2,073,850,000.00  |
| R214             | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 4,764,500,000,000.00  | 733,000,000      | 5,110,284,500.00  |
| 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              |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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          |
| R321C            | On | 21/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R322C            | On | 21/12/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R323C            | On | 21/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R324C            | On | 21/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R325C            | On | 21/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R326C            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R327C            | On | 21/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On | 21/12/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On | 21/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On | 21/06/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On | 21/12/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

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

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|----------------------|-------|------------------|---------------|
| R349C            | On | 21/06/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| R350C            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| R351C            | On | 21/06/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| R352C            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RCSB0            | On | 16/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RCSB0            | On | 15/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RCSB0            | On | 15/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RCSB0            | On | 25/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 1,000,000,000,000.00 |       | 10,000,000       | 2,000,000.00  |
| RCSC0            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RCSC0            | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RCSC0            | On | 08/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RDFB0            | On | 30/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RDFC0            | On | 06/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RES05            | On | 17/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RES06            | On | 18/10/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                      | 0.00  | 0                | 0.00          |
| RES07            | On | 14/02/2013 | Spot Bond |        |            | 5.87500   | 5.87500      |                   |                      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| RES09            | On | 14/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RESB0            | On | 03/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RMBI06           | On | 24/07/2038 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP001            | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP002            | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP004            | On | 25/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP005            | On | 31/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP006            | On | 30/04/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP007            | On | 30/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RP008            | On | 30/04/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPG01            | On | 28/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPG01            | On | 25/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPG02            | On | 25/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPI01            | On | 22/07/2016 | Spot Bond |        |            | 5.25000   | 5.25000      |                   |            | 0.00  | 0                | 0.00          |
| RPP01            | On | 31/08/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPP02            | On | 12/09/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| RPP03            | On | 10/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPP04            | On | 07/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RPP05            | On | 21/01/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RW02             | On | 31/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| RW21             | On | 21/04/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBC2             | On | 28/04/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBC3             | On | 06/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBK10            | On | 19/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBK12            | On | 24/11/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 26,800,000.00 |
| SBK13            | On | 24/11/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 100,000.00    |
| SBK14            | On | 01/12/2017 |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 0.00          |
| SBK15            | On | 23/01/2022 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBK16            | On | 15/03/2023 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBK7             | On | 24/05/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 17,518,000.00 |
| SBK8             | On | 10/04/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,400,000.00  |
| SBK9             | On | 10/04/2018 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 6,911,000.00  |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBK111           | On | 09/04/2014 |        |            | 5.75000   | 5.75000      |                   |            | 0.00  | 0                | 1,500,000.00  |
| SBN18            | On | 14/09/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN20            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN27            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN29            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN31            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN32            | On | 19/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN33            | On | 15/09/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On | 15/09/2015 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On | 31/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On | 15/09/2017 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On | 02/06/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN50            | On | 23/09/2014 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBN51            | On | 03/10/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| 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           |
| SBS20            | On | 15/05/2026 | Spot Bond |        |            | 10.05000  | 10.05000     |                   |            | 0.00  | 0                | 0.00           |
| SBS21            | On | 15/05/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| SBS22            | On | 23/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| SBS23            | On | 23/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| SBS24            | On | 23/05/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 800,000,000.00 |
| SBS25            | On | 24/05/2019 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00  | 0                | 79,000.00      |
| SBS3             | On | 25/05/2026 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SBS4             | On | 16/11/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 18,000.00     |
| SBS7             | On | 26/03/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SBS9             | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,230,000.00  |
| SBSI10           | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 10,600,000.00 |
| SBSI11           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 2,000,000.00  |
| SBSI12           | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 400,000.00    |
| SCM10            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SCM22            | On | 20/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SCM22            | On | 17/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SCM22            | On | 19/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SHF01            | On | 15/12/2016 | 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          |
| SHPCB            | On | 03/04/2017 | Spot Bond |        |            | 6.50000   | 6.50000      |                   |            | 0.00  | 0                | 0.00          |
| SHS01            | On | 15/12/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 49,000,000.00 |
| SLI1             | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SLI2             | On | 15/08/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 8,400,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|--------------------|-------|------------------|---------------|
| SMF1             | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SMF3             | On | 30/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SNT01            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 10,000,000.00 |
| SPDA1            | On | 21/08/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SPDA2            | On | 21/08/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SPDA3            | On | 21/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SPDA4            | On | 21/08/2017 | 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          |
| SSA02            | On | 20/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   | 500,000,000,000.00 |       | 5,000,000        | 0.00          |
| SSN001           | On | 01/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SSN002           | On | 26/03/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SSN003           | On | 25/04/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SSN004           | On | 31/03/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SSN005           | On | 31/03/2021 | Spot Bond |        |            | 6.75000   | 6.75000      |                   |                    | 0.00  | 0                | 0.00          |
| SSN006           | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |                    | 0.00  | 0                | 0.00          |
| SSN007           | On | 15/01/2020 | Spot Bond |        |            | 7.25000   | 7.25000      |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| SYN825On         | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN830On         | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN831On         | 19/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN833On         | 25/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN842On         | 19/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN860On         | 25/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN861On         | 22/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN867On         | 19/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN869On         | 19/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN870On         | 20/01/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN872On         | 13/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN873On         | 14/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN874On         | 16/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN875On         | 16/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN876On         | 20/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| SYN878On         | 21/02/2013 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|----------------------|------------|------------------|---------------|
| SYN880           | On | 23/02/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN881           | On | 23/02/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN882           | On | 27/02/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN887           | On | 17/02/2013 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN906           | On | 18/06/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN907           | On | 18/06/2012 |        |            | 100.00000 | 100.00000    |                   | 6,600,000,000,000.00 | 66,000,000 | 33,000,000.00    |               |
| SYN908           | On | 03/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN910           | On | 17/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN911           | On | 19/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN913           | On | 19/07/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN915           | On | 01/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN916           | On | 03/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN917           | On | 13/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN918           | On | 14/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN919           | On | 16/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |
| SYN920           | On | 16/08/2012 |        |            | 100.00000 | 100.00000    |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| SYN921           | On | 22/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SYN922           | On | 20/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SYN923           | On | 21/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SYN924           | On | 22/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SYN925           | On | 23/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SYN926           | On | 27/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SZ18             | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| SZ25             | On | 30/09/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| T018             | On | 15/07/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| TFS06            | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| TFS73            | On | 11/02/2013 | Spot Bond |        |            | 6.27500   | 6.27500      |                   |            | 0.00              | 0                | 0.00          |
| TFS77            | On | 12/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| TFS78            | On | 18/04/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| TFS80            | On | 18/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| TFS83            | On | 28/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00              | 0                | 0.00          |
| TFS84            | On | 28/07/2016 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 80,000,000,000.00 | 10,000,000       | 10,000,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| TFS88            | On | 08/02/2013 | 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          |
| TFS93            | On | 17/02/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS94            | On | 14/06/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS95            | On | 25/07/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS96            | On | 08/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TFS97            | On | 14/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TH7A2A           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| TH9A1C           | On | 18/07/2016 | 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                | 20,000.00     |
| THE7B            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE7C            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE8A1           | On | 18/04/2036 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |
| THE9A            | On | 18/07/2016 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| THE9A            | On | 18/07/2016 |        |            | 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          |
| THE9B            | On | 18/07/2016 |        |            | 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          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|------------------|
| THE9C            | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00             |
| THE9D            | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00             |
| THE9D            | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00             |
| THE9D            | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00             |
| TL13             | On | 31/12/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00             |
| TL15             | On | 29/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 3,119,000.00     |
| TL20             | On | 22/02/2020 | Spot Bond |        |            | 6.00000   | 6.00000      |                   |            | 0.00  | 0                | 0.00             |
| TN17             | On | 14/11/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 1,018,054,000.00 |
| TN20             | On | 17/09/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 277,043,000.00   |
| TN23             | On | 06/11/2023 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 150,000,000.00   |
| TN25             | On | 19/08/2025 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 166,000,000.00   |
| TN27             | On | 14/11/2027 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 22,564,000.00    |
| 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 | 09/02/2013 | 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  |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| TSP117           | On | 23/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP121           | On | 02/09/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP124           | On | 26/07/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP125           | On | 23/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP127           | On | 10/08/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP128           | On | 07/02/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP129           | On | 07/03/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP130           | On | 18/10/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP131           | On | 03/05/2013 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| TSP132           | On | 29/11/2012 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 600,000,000.00 |
| UG21             | On | 02/03/2021 |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| 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           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|----------------|
| VIP1A2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VIP1A5           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VIP1B2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VIP1B3           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VIP1C2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VIP1C3           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VKE01            | On | 08/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VKE02            | On | 08/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VKE03            | On | 08/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VOD00            | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VOD00            | On | 28/08/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| VOYT0            | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00           |
| WS04             | On | 30/05/2016 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 57,015,000.00  |
| WS05             | On | 01/08/2018 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 183,424,000.00 |
| WSP1             | On | 28/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 14,000,000.00  |
| WSP2             | On | 28/05/2017 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 31,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| WSP3             | On | 28/05/2019 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| WSP4             | On | 28/05/2020 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| WSP5             | On | 28/05/2021 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 27,000,000.00 |
| Z006             | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z009             | On | 30/11/2013 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z014             | On | 30/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z018             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z019             | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z020             | On | 19/10/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On | 30/11/2014 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 75,000,000.00 |
| 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          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ZA005            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On | 31/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On | 19/03/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA016            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA018            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| ZA019            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 100.00000    |                   |            | 0.00  | 0                | 0.00          |
| 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          |

| Contract Details              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                         | Contracts Traded      | Open Interest             |
|-------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------------|-----------------------|---------------------------|
| 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>809,149,094,647,845.00</b> | <b>93,387,469,288</b> | <b>110,200,697,551.00</b> |
| <b>Grand Total:</b>           |        |            |           |              |                   |            | <b>809,149,640,005,559.00</b> | <b>13,387,508,626</b> | <b>110,202,097,960.00</b> |