



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/11/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.92560	8.92560	8.98070	8.98070		13.24	95,155,821.60	10,661	324,737.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	976.11020	0.97611	1,031.25180	1.03125	976.110	15.95	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.51020	0.00051	0.55180	0.00055	0.510	15.95	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	926.28800	0.92629	981.42220	0.98142	926.288	15.68	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.68800	0.00069	0.72220	0.00072	0.688	15.68	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	826.74500	0.82674	881.88450	0.88188	826.745	14.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	1.14500	0.00115	1.18450	0.00118	1.145	14.97	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	678.44780	0.67845	733.44340	0.73344	678.448	14.19	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	2.84780	0.00285	2.74340	0.00274	2.848	14.19	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,125.80730	1.12581	1,180.94650	1.18095	1,125.807	16.76	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.20730	0.00021	0.24650	0.00025	0.207	16.76	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	610.39860	0.61040	665.24970	0.66525	610.399	14.09	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	4.79860	0.00480	4.54970	0.00455	4.799	14.09	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	581.54570	0.58155	636.30110	0.63630	581.546	14.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	5.94570	0.00595	5.60110	0.00560	5.946	14.05	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	876.48650	0.87649	931.64500	0.93165	876.486	15.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.88650	0.00089	0.94500	0.00095	0.887	15.32	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	441.59040		0.44159	495.34140	0.49534	441.590	13.83	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	15.99040		0.01599	14.64140	0.01464	15.990	13.83	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	354.29310		0.35429	406.58500	0.40658	354.293	13.68	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	28.69310		0.02869	25.88500	0.02588	28.693	13.68	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	629.74680		0.62975	684.64930	0.68465	629.747	14.12	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	4.14680		0.00415	3.94930	0.00395	4.147	14.12	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	237.49100		0.23749	285.68290	0.28568	237.491	13.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	61.89100		0.06189	54.98290	0.05498	61.891	13.46	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	203.37110		0.20337	249.57110	0.24957	203.371	13.39	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	77.77110		0.07777	68.87110	0.06887	77.771	13.39	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	533.99480		0.53399	588.52790	0.58853	533.995	13.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	8.39480		0.00839	7.82790	0.00783	8.395	13.97	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	143.61190		0.14361	184.84410	0.18484	143.612	13.24	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	118.01190		0.11801	104.14410	0.10414	118.012	13.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	103.29370		0.10329	134.71060	0.13471	103.294	13.86	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	177.69370		0.17769	154.01060	0.15401	177.694	13.86	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	274.18220		0.27418	324.03860	0.32404	274.182	13.54	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	48.58220		0.04858	43.33860	0.04334	48.582	13.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	73.51180		0.07351	99.02300	0.09902	73.512	14.49	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	247.91180		0.24791	218.32300	0.21832	247.912	14.49	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	52.03560		0.05204	72.31670	0.07232	52.036	15.11	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	326.43560		0.32644	291.61670	0.29162	326.436	15.11	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	190.49100		0.19049	235.80070	0.23580	190.491	13.36	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	84.89100		0.08489	75.10070	0.07510	84.891	13.36	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	43.75390		0.04375	61.72830	0.06173	43.754	15.42	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	368.15390		0.36815	331.02830	0.33103	368.154	15.42	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	19.23010		0.01923	28.76180	0.02876	19.230	17.12	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	593.63010		0.59363	548.06180	0.54806	593.630	17.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	99.87820		0.09988	130.68220	0.13068	99.878	13.93		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	184.27820		0.18428	159.98220	0.15998	184.278	13.93		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.48540		0.00049	2.95550	0.00296	0.485	20.09		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,474.88540		1.47489	1,422.25550	1.42226	1,474.885	20.09		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.04690		0.00005	0.34420	0.00034	0.047	22.89		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,174.44690		2.17445	2,119.64420	2.11964	2,174.447	22.89		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	46.89530		0.04690	65.76660	0.06577	46.895	15.29		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	351.29530		0.35130	315.06660	0.31507	351.295	15.29		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,275.68390		1.27568	1,330.81040	1.33081	1,275.684	17.58		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.08390		0.00008	0.11040	0.00011	0.084	17.58		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,225.71340		1.22571	1,280.84420	1.28084	1,225.713	17.31		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.11340		0.00011	0.14420	0.00014	0.113	17.31		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,175.75340		1.17575	1,230.88850	1.23089	1,175.753	17.03		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.15340		0.00015	0.18850	0.00019	0.153	17.03		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.04830		9.04830	9.10530	9.10530		15.01		134,566,317.60	14,872	52,446.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	635.02750		0.63503	690.60510	0.69061	635.028	13.81		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	86.72750		0.08673	85.30510	0.08531	86.728	13.81		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	558.99690		0.55900	612.96550	0.61297	558.997	13.74		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	110.69690		0.11070	107.66550	0.10767	110.697	13.74		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	463.78730		0.46379	511.41700	0.51142	463.787	14.16		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	165.48730		0.16549	156.11700	0.15612	165.487	14.16		33,097.46	200	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	407.67780		0.40768	452.74040	0.45274	407.678	14.45		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	209.37780		0.20938	197.44040	0.19744	209.378	14.45		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	977.37830		0.97738	1,037.07440	1.03707	977.378	14.23		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	29.07830		0.02908	31.77440	0.03177	29.078	14.23		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	293.31700		0.29332	329.90860	0.32991	293.317	15.22		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	345.01700		0.34502	324.60860	0.32461	345.017	15.22		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	243.18440		0.24318	275.89920	0.27590	243.184	15.85		0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	444.88440		0.44488	420.59920	0.42060	444.884	15.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	494.04170		0.49404	542.86680	0.54287	494.042	14.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	145.74170		0.14574	137.56680	0.13757	145.742	14.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	169.41440		0.16941	195.04150	0.19504	169.414	17.12	84,707.20	500	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	671.11440		0.67111	639.74150	0.63974	671.114	17.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	159.99530		0.16000	0.00000	0.00000	159.995	17.34	31,999.06	200	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	711.69530		0.71170	0.00000	0.00000	711.695	17.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	334.18310		0.33418	375.08290	0.37508	334.183	14.87	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	285.88310		0.28588	269.78290	0.26978	285.883	14.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	85.52390		0.08552	101.38260	0.10138	85.524	19.94	21,380.98	250	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,237.22390		1.23722	1,196.08260	1.19608	1,237.224	19.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	62.59710		0.06260	75.20150	0.07520	62.597	21.44	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,564.29710		1.56430	1,519.90150	1.51990	1,564.297	21.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	215.03820		0.21504	245.30830	0.24531	215.038	16.27	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	516.73820		0.51674	490.00830	0.49001	516.738	16.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,071.12680		1.07113	1,130.94750	1.13095	1,071.127	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	22.82680		0.02283	25.64750	0.02565	22.827	14.56	34,240.20	1,500	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	49.49160		0.04949	60.04680	0.06005	49.492	22.72	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,851.19160		1.85119	1,804.74680	1.80475	1,851.192	22.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	104.15860		0.10416	122.42210	0.12242	104.159	19.09	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,055.85860		1.05586	1,017.12210	1.01712	1,055.859	19.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,166.15900		1.16616	1,225.96780	1.22597	1,166.159	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	17.85900		0.01786	20.66780	0.02067	17.859	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,118.49870		1.11850	1,178.32810	1.17833	1,118.499	14.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	20.19870		0.02020	23.02810	0.02303	20.199	14.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.15250		9.15250	9.21170	9.21170		15.87	64,067.50	7	11,239.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	628.13080		0.62813	678.23890	0.67824	628.131	14.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	225.63080		0.22563	216.53890	0.21654	225.631	14.58	225,630.80	1,000	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	622.57960		0.62258	672.49390	0.67249	622.580	14.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	230.07960		0.23008	220.79390	0.22079	230.080	14.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	249.04850		0.24905	0.00000	0.00000	249.048	18.31	498,097.00	2,000	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	946.54850		0.94655	0.00000	0.00000	946.549	18.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	633.72610		0.63373	684.66140	0.68466	633.726	14.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	221.22610		0.22123	212.96140	0.21296	221.226	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.34850		9.34850	9.41070	9.41070		16.94	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	802.29640		0.80230	855.66520	0.85567	802.296	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	431.69640		0.43170	422.86520	0.42287	431.696	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	792.29190		0.79229	845.27090	0.84527	792.292	15.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	443.79190		0.44379	434.57090	0.43457	443.792	15.89	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	542.26150		0.54226	583.94100	0.58394	542.262	17.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	883.76150		0.88376	863.24100	0.86324	883.761	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	405.47760		0.40548	438.78360	0.43878	405.478	19.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,326.97760		1.32698	1,298.08360	1.29808	1,326.978	19.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	825.50180		0.82550	880.86920	0.88087	825.502	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	404.90180		0.40490	398.06920	0.39807	404.902	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	922.27900		0.92228	981.66710	0.98167	922.279	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	323.77900		0.32378	320.96710	0.32097	323.779	15.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	838.81880		0.83882	896.06700	0.89607	838.819	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	390.31880		0.39032	385.36700	0.38537	390.319	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	779.88030		0.77988	832.36480	0.83236	779.880	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	459.28030		0.45928	449.56480	0.44956	459.280	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,464.68070		1.46468	1,532.92920	1.53293	1,464.681	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	116.18070		0.11618	122.22920	0.12223	116.181	15.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.50810		9.50810	9.56710	9.56710		17.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	920.97650		0.92098	972.46620	0.97247	920.976	17.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,012.87650		1.01288	1,005.36620	1.00537	1,012.876	17.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,434.04320		1.43404	1,499.43020	1.49943	1,434.043	15.48		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	375.94320		0.37594	382.33020	0.38233	375.943	15.48		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,401.57200		1.40157	1,466.99800	1.46700	1,401.572	15.49		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	393.47200		0.39347	399.89800	0.39990	393.472	15.49		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,369.60550		1.36961	1,435.05990	1.43506	1,369.605	15.50		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	411.50550		0.41151	417.95990	0.41796	411.506	15.50		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,748.36230		1.74836	1,812.98310	1.81298	1,748.362	15.40		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	240.26230		0.24026	245.88310	0.24588	240.262	15.40		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.19210		10.19210	10.23610	10.23610		18.53		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,711.38290		1.71138	1,767.52000	1.76752	1,711.383	16.53		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	669.28290		0.66928	681.42000	0.68142	669.283	16.53		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,685.47780		1.68548	1,741.33200	1.74133	1,685.478	16.58		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	693.37780		0.69338	705.23200	0.70523	693.378	16.58		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,664.15650		1.66416	1,715.59750	1.71560	1,664.156	16.70		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	722.05650		0.72206	729.49750	0.72950	722.056	16.70		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.92560		8.92560	8.98070	8.98070		13.24		53,553.60	6	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	110,263.83610		1.10264	115,777.91310	1.15778	110,263.836	16.64		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	23.83610		0.00024	27.91310	0.00028	23.836	16.64		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	105,272.19400		1.05272	110,786.51240	1.10787	105,272.194	16.37		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	32.19400		0.00032	36.51240	0.00037	32.194	16.37		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	100,283.45730		1.00283	105,797.77150	1.05798	100,283.457	16.09		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	43.45730		0.00043	47.77150	0.00048	43.457	16.09		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	34,973.35840		0.34973	40,295.14250	0.40295	34,973.358	12.90		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,413.35840		0.02413	2,225.14250	0.02225	2,413.358	12.90		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	20,099.54240		0.20100	24,705.71490	0.24706	20,099.542	13.13		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	7,539.54240		0.07540	6,635.71490	0.06636	7,539.542	13.13		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	62,908.21430		0.62908	68,456.38200	0.68456	62,908.214	13.71		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	348.21430		0.00348	386.38200	0.00386	348.214	13.71		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	35,817.62270		0.35818	41,159.60010	0.41160	35,817.623	12.89	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,257.62270		0.02258	2,089.60010	0.02090	2,257.623	12.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.04830		9.04830	9.10530	9.10530		15.01	45,241.50	5	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	46,378.73470		0.46379	51,141.70250	0.51142	46,378.735	14.16	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	16,548.73470		0.16549	15,611.70250	0.15612	16,548.735	14.16	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	45,791.31030		0.45791	50,529.50340	0.50530	45,791.310	14.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	16,961.31030		0.16961	15,999.50340	0.16000	16,961.310	14.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	32,531.26470		0.32531	36,563.75700	0.36564	32,531.265	14.93	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	29,701.26470		0.29701	28,033.75700	0.28034	29,701.265	14.93	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	50,027.02540		0.50027	54,932.75020	0.54933	50,027.025	13.99	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	14,197.02540		0.14197	13,402.75020	0.13403	14,197.025	13.99	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	46,972.04950		0.46972	51,759.36320	0.51759	46,972.050	14.14	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	16,142.04950		0.16142	15,229.36320	0.15229	16,142.049	14.14	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.15250		9.15250	9.21170	9.21170		15.87	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	63,372.60510		0.63373	68,466.13730	0.68466	63,372.605	14.55	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	22,122.60510		0.22123	21,296.13730	0.21296	22,122.605	14.55	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	62,813.07540		0.62813	67,823.89220	0.67824	62,813.075	14.58	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	22,563.07540		0.22563	21,653.89220	0.21654	22,563.075	14.58	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	62,257.96500		0.62258	67,249.39040	0.67249	62,257.965	14.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	23,007.96500		0.23008	22,079.39040	0.22079	23,007.965	14.61	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.15810		14.15810	14.23390	14.23390		10.89	16,395,079.80	1,158	16,682.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,908.71640		1.90872	1,984.10050	1.98410	1,908.716	18.99	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.61640		0.00062	0.20050	0.00020	0.616	18.99	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,758.76980		1.75877	1,833.92540	1.83393	1,758.770	18.37	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.96980		0.00097	0.32540	0.00033	0.970	18.37	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,708.92810		1.70893	1,783.98280	1.78398	1,708.928	18.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	1.12810		0.00113	0.38280	0.00038	1.128	18.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	723.03020		0.72303	791.12860	0.79113	723.030	12.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	14.93020		0.01493	7.22860	0.00723	14.930	12.57	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	299.80100		0.29980	348.81800	0.34882	299.801	11.37	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	91.70100		0.09170	64.91800	0.06492	91.701	11.37	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,659.11260		1.65911	1,734.05050	1.73405	1,659.113	17.96	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	1.31260		0.00131	0.45050	0.00045	1.313	17.96	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	800.15250		0.80015	869.59470	0.86959	800.153	13.07	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	12.05250		0.01205	5.69470	0.00569	12.053	13.07	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	153.10370		0.15310	188.28600	0.18829	153.104	11.06	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	195.00370		0.19500	154.38600	0.15439	195.004	11.06	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	630.29390		0.63029	693.75030	0.69375	630.294	12.33	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	22.19390		0.02219	9.85030	0.00985	22.194	12.33	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	497.14590		0.49715	555.48580	0.55549	497.146	11.97	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	39.04590		0.03905	21.58580	0.02159	39.046	11.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.35010		14.35010	14.42860	14.42860		12.70	10,762,575.00	750	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,077.79100		1.07779	1,135.87300	1.13587	1,077.791	12.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	77.69100		0.07769	57.27300	0.05727	77.691	12.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,068.97550		1.06898	1,126.95730	1.12696	1,068.976	12.18	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	78.87550		0.07888	58.35730	0.05836	78.876	12.18	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	786.26520		0.78627	845.89240	0.84589	786.265	11.59	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	136.16520		0.13617	117.29240	0.11729	136.165	11.59	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	654.46630		0.65447	701.83590	0.70184	654.466	11.93	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	204.36630		0.20437	173.23590	0.17324	204.366	11.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,086.62160		1.08662	1,144.80660	1.14481	1,086.622	12.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	76.52160		0.07652	56.20660	0.05621	76.522	12.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	400.30790		0.40031	421.27370	0.42127	400.308	12.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	450.20790		0.45021	392.67370	0.39267	450.208	12.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	921.95950		0.92196	979.59660	0.97960	921.959	11.79	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	101.85950		0.10186	80.99660	0.08100	101.860	11.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future			14.51320		14.51320	14.59470	14.59470		13.59	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	956.93390		0.95693	1,000.65340	1.00065	956.934	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	243.73390		0.24373	205.95340	0.20595	243.734	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	950.74790		0.95075	993.62650	0.99363	950.748	12.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	247.54790		0.24755	208.92650	0.20893	247.548	12.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	670.35590		0.67036	689.88580	0.68989	670.356	13.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	497.15590		0.49716	435.18580	0.43519	497.156	13.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	644.13820		0.64414	661.44210	0.66144	644.138	13.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	530.93820		0.53094	466.74210	0.46674	530.938	13.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	546.94010		0.54694	555.31880	0.55532	546.940	13.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	683.74010		0.68374	610.61880	0.61062	683.740	13.90	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	496.81650		0.49682	502.07330	0.50207	496.817	14.21	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	783.61650		0.78362	707.37330	0.70737	783.616	14.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,581.58190		1.58158	1,653.45510	1.65346	1,581.582	11.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	68.38190		0.06838	58.75510	0.05876	68.382	11.98	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	963.60250		0.96360	1,007.70930	1.00771	963.603	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	240.40250		0.24040	203.00930	0.20301	240.403	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	364.08630		0.36409	362.18080	0.36218	364.086	15.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,150.88630		1.15089	1,067.48080	1.06748	1,150.886	15.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,547.62420		2.54762	2,614.62600	2.61463	2,547.624	15.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	34.42420		0.03442	19.92600	0.01993	34.424	15.49	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10990		0.10990	0.11060	0.11060		14.61	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,650.00900		0.02650	2,720.01090	0.02720	2,650.009	25.81	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00900		0.00000	0.01090	0.00000	0.009	25.81	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,650.17640		0.01650	1,720.28550	0.01720	1,650.176	19.29	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.17640		0.00000	0.28550	0.00000	0.176	19.29	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	666.34730		0.00666	734.92870	0.00735	666.347	15.57	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	16.34730		0.00016	14.92870	0.00015	16.347	15.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	172.53520		0.00173	218.64910	0.00219	172.535	14.61	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	182.53520		0.00183	158.64910	0.00159	182.535	14.61	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11160		0.11160	0.11230	0.11230		16.29	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,218.61810		0.01219	1,290.25850	0.01290	1,218.618	16.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	58.61810		0.00059	60.25850	0.00060	58.618	16.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	501.02210		0.00501	554.91540	0.00555	501.022	16.29	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	341.02210		0.00341	324.91540	0.00325	341.022	16.29	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,165.46560		0.02165	2,236.42060	0.02236	2,165.466	17.23	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.46560		0.00005	6.42060	0.00006	5.466	17.23	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.36500		11.36500	11.47670	11.47670		11.49	12,467,405.00	1,097	73,706.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	976.73120		0.97673	1,088.06400	1.08806	976.731	14.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	1.73120		0.00173	1.36400	0.00136	1.731	14.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	966.78500		0.96678	1,078.10470	1.07810	966.785	14.21	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1.78500		0.00179	1.40470	0.00140	1.785	14.21	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	572.05760		0.57206	681.86930	0.68187	572.058	11.16	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	7.05760		0.00706	5.16930	0.00517	7.058	11.16	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	553.18580		0.55319	662.25730	0.66226	553.186	11.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	8.18580		0.00819	5.55730	0.00556	8.186	11.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,026.48880		1.02649	1,137.87950	1.13788	1,026.489	14.67	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	1.48880		0.00149	1.17950	0.00118	1.489	14.67	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	391.68570		0.39169	491.06840	0.49107	391.686	11.28	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	26.68570		0.02669	14.36840	0.01437	26.686	11.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	311.16580		0.31117	402.60030	0.40260	311.166	11.34	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	46.16580		0.04617	25.90030	0.02590	46.166	11.34	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	927.02090		0.92702	1,038.28260	1.03828	927.021	13.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	2.02090		0.00202	1.58260	0.00158	2.021	13.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,066.32310		1.06632	1,177.75180	1.17775	1,066.323	14.97	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	1.32310		0.00132	1.05180	0.00105	1.323	14.97	0.00	0	375.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	93.25160		0.09325	132.85290	0.13285	93.252	11.98	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	228.25160		0.22825	156.15290	0.15615	228.252	11.98	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	434.73140		0.43473	537.14750	0.53715	434.731	11.25	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	19.73140		0.01973	10.44750	0.01045	19.731	11.25	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,865.04860		1.86505	1,976.74060	1.97674	1,865.049	19.07	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.04860		0.00005	0.04060	0.00004	0.049	19.07	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,515.21760		1.51522	1,626.86520	1.62687	1,515.218	17.40	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.21760		0.00022	0.16520	0.00017	0.218	17.40	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.53540		11.53540	11.65000	11.65000		13.01	28,642,398.20	2,483	12,572.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	94.96520		0.09497	107.05880	0.10706	94.965	16.00	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,199.56520		1.19957	1,097.05880	1.09706	1,199.565	16.00	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	658.31870		0.65832	741.72000	0.74172	658.319	12.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	112.91870		0.11292	81.72000	0.08172	112.919	12.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	651.23840		0.65124	733.76020	0.73376	651.238	12.07	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	115.83840		0.11584	83.76020	0.08376	115.838	12.07	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	644.20720		0.64421	725.83860	0.72584	644.207	12.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	118.80720		0.11881	85.83860	0.08584	118.807	12.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	672.62540		0.67263	757.75300	0.75775	672.625	12.01	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	107.22540		0.10723	77.75300	0.07775	107.225	12.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.68180		11.68180	11.79860	11.79860		13.63	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	687.92220		0.68792	752.40990	0.75241	687.922	12.84	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	266.12220		0.26612	213.80990	0.21381	266.122	12.84	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	699.27410		0.69927	764.74230	0.76474	699.274	12.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	257.47410		0.25747	206.14230	0.20614	257.474	12.80	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	693.57830		0.69358	758.55420	0.75855	693.578	12.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	261.77830		0.26178	209.95420	0.20995	261.778	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.96180		11.96180	12.08310	12.08310		14.56	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,086.49920		1.08650	1,160.84320	1.16084	1,086.499	13.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	324.69920		0.32470	277.74320	0.27774	324.699	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	948.50600		0.94851	1,008.77810	1.00878	948.506	13.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	429.70600		0.42971	368.67810	0.36868	429.706	13.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	923.41930		0.92342	979.42760	0.97943	923.419	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	454.61930		0.45462	389.32760	0.38933	454.619	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	899.02490		0.89902	952.86350	0.95286	899.025	13.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	480.22490		0.48022	412.76350	0.41276	480.225	13.78	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.55760		110.55760	110.56055	110.56055			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	432.40000		0.43240	429.45000	0.42945	432.400		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	442.40000		0.44240	439.45000	0.43945	442.400		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	452.40000		0.45240	449.45000	0.44945	452.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.11616		109.11616	109.11721	109.11721			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,126.16000		3.12616	3,127.21000	3.12721	3,126.160		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	3,116.16000		3.11616	3,117.21000	3.11721	3,116.160		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	3,106.16000		3.10616	3,107.21000	3.10721	3,106.160		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			114.02952		114.02952	113.88565	113.88565			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,039.52000		1.03952	895.65000	0.89565	1,039.520		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	1,029.52000		1.02952	885.65000	0.88565	1,029.520		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	113.01	Call	1,019.52000		1.01952	875.65000	0.87565	1,019.520		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			481.46000		481.46000	478.97100	478.97100			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.52900		487.52900	485.01000	485.01000			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.32000		428.32000	425.57000	425.57000			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.71900		433.71900	430.93700	430.93700			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.19540		9.19540	9.25720	9.25720		10.37	248,275.80	27	9,287.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	898.06700		0.89807	957.84650	0.95785	898.067		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.66700		0.00267	0.64650	0.00065	2.667		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	739.97510		0.73998	798.45930	0.79846	739.975		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	4.57510		0.00458	1.25930	0.00126	4.575		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,157.03270		1.15703	1,218.18310	1.21818	1,157.033		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.83270		0.00083	0.18310	0.00018	0.833		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,107.24040		1.10724	1,168.23210	1.16823	1,107.240		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	1.04040		0.00104	0.23210	0.00023	1.040		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,057.50030		1.05750	1,118.29490	1.11829	1,057.500		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	1.30030		0.00130	0.29490	0.00029	1.300		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.24840		9.24840	9.31170	9.31170		11.03	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	917.73070		0.91773	958.23420	0.95823	917.731		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	37.93070		0.03793	15.13420	0.01513	37.931		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	869.54850		0.86955	911.10130	0.91110	869.549		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	39.74850		0.03975	18.00130	0.01800	39.748		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	781.91470		0.78191	826.19910	0.82620	781.915		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	43.51470		0.04351	24.49910	0.02450	43.515		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	964.98480		0.96498	1,006.33330	1.00633	964.985		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	35.18480		0.03518	13.23330	0.01323	35.185	14.40	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.29340		9.29340	9.35900	9.35900			929,340.00	100	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	533.40000		0.53340	599.00000	0.59900	533.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	553.40000		0.55340	619.00000	0.61900	553.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	543.40000		0.54340	609.00000	0.60900	543.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.34110		9.34110	9.40760	9.40760		12.49	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	656.41260		0.65641	716.68410	0.71668	656.413	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	205.31260		0.20531	199.08410	0.19908	205.313	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	649.50880		0.64951	709.82940	0.70983	649.509	11.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	208.40880		0.20841	202.22940	0.20223	208.409	11.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	643.45270		0.64345	703.01270	0.70301	643.453	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	212.35270		0.21235	205.41270	0.20541	212.353	11.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.67030		9.67030	9.71340	9.71340		14.28	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,567.74660		2.56775	2,600.20040	2.60020	2,567.747	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	147.44660		0.14745	136.80040	0.13680	147.447	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,520.38490		2.52038	2,557.54220	2.55754	2,520.385	14.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	150.08490		0.15008	144.14220	0.14414	150.085	14.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,473.06660		2.47307	2,515.17340	2.51517	2,473.067	14.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	152.76660		0.15277	151.77340	0.15177	152.767	14.50	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.90980		8.90980	8.96240	8.96240		12.99	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,156.41200		1.15641	1,209.01460	1.20901	1,156.412	17.28	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.21200		0.00021	0.21460	0.00021	0.212	17.28	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,106.48360		1.10648	1,159.08720	1.15909	1,106.484	17.00	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.28360		0.00028	0.28720	0.00029	0.284	17.00	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,056.57930		1.05658	1,109.18400	1.10918	1,056.579	16.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.37930		0.00038	0.38400	0.00038	0.379	16.72	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	565.17020		0.56517	618.24390	0.61824	565.170	13.48	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	5.37020		0.00537	5.84390	0.00584	5.370	13.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.01270		9.01270	9.06620	9.06620		13.54	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	487.74260		0.48774	533.91560	0.53392	487.743	13.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	125.04260		0.12504	117.71560	0.11772	125.043	13.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	481.03550		0.48104	526.98870	0.52699	481.036	13.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	128.33550		0.12834	120.78870	0.12079	128.335	13.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	494.50460		0.49450	540.89590	0.54090	494.505	13.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	121.80460		0.12180	114.69590	0.11470	121.805	13.17	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.33190		0.33190	0.37400	0.37400			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.32620		0.32620	0.28870	0.28870			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00010		0.00010	0.00020	0.00020			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00030		0.00030	0.00020	0.00020			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.38850		0.38850	0.37520	0.37520			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00020		0.00020	0.00010	0.00010			0.00	0	0.00
CF CANDO CABT	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABU	On 14/12/2012	Can-Do Future			0.32630		0.32630	0.28890	0.28890			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.38880		0.38880	0.37550	0.37550			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00020		0.00020	0.00010	0.00010			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.23640		0.23640	0.20320	0.20320			0.00	0	31,750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.36240		0.36240	0.44950	0.44950				0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.08610		0.08610	0.10560	0.10560				0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			8,247.37000		8,247.37000	9,918.15000	9,918.15000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			11,242.77000		11,242.77000	13,015.78000	13,015.78000				0.00	0	10.00
CF CANDO CACC	On 21/11/2012	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			5,729.16000		5,729.16000	7,790.97000	7,790.97000				0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.13810		0.13810	0.14450	0.14450				0.00	0	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.43840		9.43840	9.53250	9.53250			11.97	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	408.49890		0.40850	498.54220	0.49854	408.499	11.03		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	10.09890		0.01010	6.04220	0.00604	10.099	11.03		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	933.67570		0.93368	1,027.19100	1.02719	933.676	15.31		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.87570		0.00088	0.29100	0.00029	0.876	15.31		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	883.85290		0.88385	977.26180	0.97726	883.853	14.87		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	1.05290		0.00105	0.36180	0.00036	1.053	14.87		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	445.38400		0.44538	537.27970	0.53728	445.384	10.95		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	6.98400		0.00698	4.77970	0.00478	6.984	10.95		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	983.35370		0.98335	1,077.13720	1.07714	983.354	15.27		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.55370		0.00055	0.23720	0.00024	0.554	15.27		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.58590		9.58590	9.68150	9.68150			14.05	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	546.89880		0.54690	609.23170	0.60923	546.899	12.77		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	110.99880		0.11100	77.73170	0.07773	110.999	12.77		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	540.19640		0.54020	601.87820	0.60188	540.196	12.80		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	114.29640		0.11430	80.37820	0.08038	114.296	12.80		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	553.65920		0.55366	617.03660	0.61704	553.659	12.75		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	107.75920		0.10776	75.53660	0.07554	107.759	12.75	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.89730		8.89730	8.95190	8.95190		12.58	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	24.23030		0.02423	49.38060	0.04938	24.230	13.69	0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	126.93030		0.12693	97.48060	0.09748	126.930	13.69	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	224.07500		0.22407	277.77450	0.27777	224.075	14.39	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	6.77500		0.00678	5.87450	0.00587	6.775	14.39	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	161.80560		0.16181	214.11340	0.21411	161.806	13.81	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	14.50560		0.01451	12.21340	0.01221	14.506	13.81	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry			11.32580		11.32580	11.43690	11.43690		11.78	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Call	75.98710		0.07599	136.90000	0.13690	75.987	11.78	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Put	50.18710		0.05019	0.00000	0.00000	50.187	11.78	0.00	0	3,000.00
DAEU	On 21/11/2012	Any day expiry	11.39	Call	40.61020		0.04061	46.90000	0.04690	40.610	12.81	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.39	Put	104.81020		0.10481	0.00000	0.00000	104.810	12.81	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Call	37.76620		0.03777	36.90000	0.03690	37.766	12.93	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Put	111.96620		0.11197	0.00000	0.00000	111.966	12.93	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Call	35.10660		0.03511	26.90000	0.02690	35.107	13.04	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Put	119.30660		0.11931	0.00000	0.00000	119.307	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.94730		11.94730	12.06920	12.06920		14.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	715.38340		0.71538	169.20000	0.16920	715.383	14.45	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	668.08340		0.66808	0.00000	0.00000	668.083	14.45	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	711.39330		0.71139	159.20000	0.15920	711.393	14.47	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	674.09330		0.67409	0.00000	0.00000	674.093	14.47	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	719.40220		0.71940	179.20000	0.17920	719.402	14.43	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	662.10220		0.66210	0.00000	0.00000	662.102	14.43	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.90260		8.90260	8.82570	8.82570		12.67	0.00	8,000	23,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	44.56050		0.04456	0.00000	0.00000	44.561	13.63	0.00	0	30,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2012	Any day expiry	9.00	Put	141.96050		0.14196	174.30000	0.17430	141.960	13.63	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	127.64520		0.12765	5.74500	0.00575	127.645	12.97	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	45.04520		0.04505	0.04500	0.00005	45.045	12.97	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	120.95850		0.12096	0.09140	0.00009	120.959	12.94	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	48.35850		0.04836	4.39140	0.00439	48.359	12.94	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	114.45270		0.11445	0.00000	0.00000	114.453	12.90	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	51.85270		0.05185	14.30000	0.01430	51.853	12.90	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.90640		8.90640	8.96140	8.96140		13.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,186.42970		1.18643	1,241.44350	1.24144	1,186.430	21.45	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.02970		0.00003	0.04350	0.00004	0.030	21.45	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,056.46060		1.05646	1,111.48570	1.11149	1,056.461	20.13	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.06060		0.00006	0.08570	0.00009	0.061	20.13	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	906.54370		0.90654	961.59310	0.96159	906.544	18.62	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.14370		0.00014	0.19310	0.00019	0.144	18.62	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	419.01290		0.41901	473.94990	0.47395	419.013	13.03	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	2.61290		0.00261	2.54990	0.00255	2.613	13.03	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	409.19670		0.40920	464.11050	0.46411	409.197	12.92	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	2.79670		0.00280	2.71050	0.00271	2.797	12.92	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	399.54830		0.39955	454.43070	0.45443	399.548	12.92	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	3.14830		0.00315	3.03070	0.00303	3.148	12.92	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	351.98140		0.35198	406.56490	0.40656	351.981	12.94	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	5.58140		0.00558	5.16490	0.00516	5.581	12.94	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	212.01800		0.21202	263.25960	0.26326	212.018	13.02	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	25.61800		0.02562	21.85960	0.02186	25.618	13.02	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	52.20850		0.05221	78.80370	0.07880	52.209	14.11	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	165.80850		0.16581	137.40370	0.13740	165.808	14.11	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.94380		8.94380	8.99920	8.99920		13.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	473.22240		0.47322	528.34480	0.52834	473.222	12.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.49	Put	19.42240		0.01942	19.14480	0.01914	19.422	12.63	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	464.22780		0.46423	519.22890	0.51923	464.228	12.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	20.42780		0.02043	20.02890	0.02003	20.428	12.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	455.27840		0.45528	510.14900	0.51015	455.278	12.57	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	21.47840		0.02148	20.94900	0.02095	21.478	12.57	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	386.93510		0.38694	440.41950	0.44042	386.935	12.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	33.13510		0.03314	31.21950	0.03122	33.135	12.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	288.91860		0.28892	338.57210	0.33857	288.919	12.83	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	65.11860		0.06512	59.37210	0.05937	65.119	12.83	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	129.46840		0.12947	161.68770	0.16169	129.468	13.72	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	205.66840		0.20567	182.48770	0.18249	205.668	13.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,224.21910		1.22422	1,279.83720	1.27984	1,224.219	16.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.41910		0.00042	0.63720	0.00064	0.419	16.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,094.52300		1.09452	1,150.25600	1.15026	1,094.523	15.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.72300		0.00072	1.05600	0.00106	0.723	15.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	945.17730		0.94518	1,001.11060	1.00111	945.177	14.31	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	1.37730		0.00138	1.91060	0.00191	1.377	14.31	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.98970		8.98970	9.04560	9.04560		13.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	371.36710		0.37137	418.99950	0.41900	371.367	13.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	101.66710		0.10167	93.39950	0.09340	101.667	13.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	210.05260		0.21005	246.83440	0.24683	210.053	13.90	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	240.35260		0.24035	221.23440	0.22123	240.353	13.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	447.81340		0.44781	498.20260	0.49820	447.813	12.92	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	68.11340		0.06811	62.60260	0.06260	68.113	12.92	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	440.50190		0.44050	490.66500	0.49066	440.502	12.95	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	70.80190		0.07080	65.06500	0.06506	70.802	12.95	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,143.89160		1.14389	1,200.36330	1.20036	1,143.892	14.73	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.19160		0.00419	4.76330	0.00476	4.192	14.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.00	Call	996.65270		0.99665	1,053.45240	1.05345	996.653	14.09	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	6.95270		0.00695	7.85240	0.00785	6.953	14.09	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	455.19660		0.45520	505.82350	0.50582	455.197	12.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	65.49660		0.06550	60.22350	0.06022	65.497	12.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.02440		9.02440	9.08090	9.08090		14.44	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	502.19200		0.50219	554.17130	0.55417	502.192	13.42	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	97.79200		0.09779	93.27130	0.09327	97.792	13.42	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	436.52400		0.43652	485.86450	0.48586	436.524	13.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	132.12400		0.13212	124.96450	0.12496	132.124	13.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	516.11560		0.51612	568.55210	0.56855	516.116	13.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	91.71560		0.09172	87.65210	0.08765	91.716	13.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	278.64850		0.27865	317.15850	0.31716	278.648	14.53	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	274.24850		0.27425	256.25850	0.25626	274.248	14.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	509.11110		0.50911	561.32630	0.56133	509.111	13.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	94.71110		0.09471	90.42630	0.09043	94.711	13.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,184.35300		1.18435	1,243.00600	1.24301	1,184.353	14.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	9.95300		0.00995	12.10600	0.01211	9.953	14.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,039.66550		1.03967	1,098.33760	1.09834	1,039.666	14.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	15.26550		0.01527	17.43760	0.01744	15.265	14.33	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.05790		9.05790	9.11500	9.11500		15.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	325.93480		0.32593	365.34260	0.36534	325.935	15.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	328.03480		0.32803	310.34260	0.31034	328.035	15.17	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	342.71120		0.34271	383.64870	0.38365	342.711	15.03	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	304.81120		0.30481	288.64870	0.28865	304.811	15.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	334.11000		0.33411	374.39770	0.37440	334.110	15.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	316.21000		0.31621	299.39770	0.29940	316.210	15.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	329.88340		0.32988	369.84550	0.36985	329.883	15.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	321.98340		0.32198	304.84550	0.30485	321.983	15.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,084.17130		1.08417	1,143.89470	1.14389	1,084.171	14.68		0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	26.27130		0.02627	28.89470	0.02889	26.271	14.68		0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.09490		9.09490	9.15280	9.15280		15.61		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	397.95340		0.39795	440.43860	0.44044	397.953	15.40		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	343.05340		0.34305	327.63860	0.32764	343.053	15.40		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	393.76810		0.39377	435.92440	0.43592	393.768	15.44		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	348.86810		0.34887	333.12440	0.33312	348.868	15.44		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	389.62980		0.38963	431.45440	0.43145	389.630	15.47		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	354.72980		0.35473	338.65440	0.33865	354.730	15.47		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,134.37650		1.13438	1,194.82210	1.19482	1,134.376	14.98		0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	39.47650		0.03948	42.02210	0.04202	39.477	14.98		0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	406.45760		0.40646	449.60090	0.44960	406.458	15.33		0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	331.55760		0.33156	316.80090	0.31680	331.558	15.33		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.19650		9.19650	9.25670	9.25670		15.98		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	481.17440		0.48117	56.70000	0.05670	481.174	15.98		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	484.67440		0.48467	0.00000	0.00000	484.674	15.98		0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	477.45220		0.47745	46.70000	0.04670	477.452	16.01		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	490.95220		0.49095	0.00000	0.00000	490.952	16.01		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	309.00050		0.30900	0.00000	0.00000	309.000	17.94		0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	912.50050		0.91250	543.30000	0.54330	912.501	17.94		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	484.93340		0.48493	66.70000	0.06670	484.933	15.94		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	478.43340		0.47843	0.00000	0.00000	478.433	15.94		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.23710		9.23710	9.29830	9.29830		16.18		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	348.41680		0.34842	0.00000	0.00000	348.417	18.01		0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	951.31680		0.95132	541.70000	0.54170	951.317	18.01		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	503.92430		0.50392	8.30000	0.00830	503.924	16.30		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	556.82430		0.55682	0.00000	0.00000	556.824	16.30		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	500.38540		0.50039	0.00000	0.00000	500.385	16.33		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.30	Put	563.28540		0.56329	1.70000	0.00170	563.285	16.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	496.87660		0.49688	0.00000	0.00000	496.877	16.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	569.77660		0.56978	11.70000	0.01170	569.777	16.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	522.05300		0.52205	58.30000	0.05830	522.053	16.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	524.95300		0.52495	0.00000	0.00000	524.953	16.14	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.27010		9.27010	9.33190	9.33190		16.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	548.62750		0.54863	31.90000	0.03190	548.628	16.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	578.52750		0.57853	0.00000	0.00000	578.528	16.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	545.02460		0.54502	21.90000	0.02190	545.025	16.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	584.92460		0.58492	0.00000	0.00000	584.925	16.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	381.42570		0.38143	0.00000	0.00000	381.426	18.20	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	991.32570		0.99133	548.10000	0.54810	991.326	18.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	555.92330		0.55592	51.90000	0.05190	555.923	16.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	565.82330		0.56582	0.00000	0.00000	565.823	16.44	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	552.26260		0.55226	41.90000	0.04190	552.263	16.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	572.16260		0.57216	0.00000	0.00000	572.163	16.47	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.06792		111.06792	110.99715	110.99715			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	1,942.08000		1.94208	2,012.85000	2.01285	1,942.080		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	1,922.08000		1.92208	1,992.85000	1.99285	1,922.080		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,932.08000		1.93208	2,002.85000	2.00285	1,932.080		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future			9.08564	88.44579	9.23090	87.27030			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	4,650.14000	4.65014	5,825.63000	5.82563	4,650.140		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	4,561.45000	4.56145	5,736.94000	5.73694	4,561.450		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,472.89000	4.47289	5,648.38000	5.64838	4,472.890		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.78400	428.78400	426.05900	426.05900			0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	42,060.00000	4.20600	69,310.00000	6.93100	42,060.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	42,160.00000	4.21600	69,410.00000	6.94100	42,160.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	42,260.00000	4.22600	69,510.00000	6.95100	42,260.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.18800	434.18800	431.43200	431.43200			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	11,980.00000	1.19800	0.00000	0.00000	11,980.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	15,580.00000	1.55800	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	11,880.00000	1.18800	0.00000	0.00000	11,880.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	15,680.00000	1.56800	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	11,780.00000	1.17800	0.00000	0.00000	11,780.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	15,780.00000	1.57800	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			194.13700	194.13700	194.13900	194.13900			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			196.58400	196.58400	196.58700	196.58700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			518.14700		518.14700	517.69900	517.69900				0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 21/11/2012	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.93000		95.07000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.92000		95.08000	4.92000	95.08000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.90000		95.10000	4.90000	95.10000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.97000		95.03000	4.97000	95.03000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.51000		94.49000	5.51000	94.49000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.21410		7.21410	7.27570	7.27570		9.45		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	926.87090		0.92687	988.46600	0.98847	926.871	15.86		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.07090		0.00007	0.06600	0.00007	0.071	15.86		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	876.89640		0.87690	938.48980	0.93849	876.896	15.40		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.09640		0.00010	0.08980	0.00009	0.096	15.40	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	826.93170		0.82693	888.52280	0.88852	826.932	14.94	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.13170		0.00013	0.12280	0.00012	0.132	14.94	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	764.29670		0.76430	825.88300	0.82588	764.297	14.36	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.19670		0.00020	0.18300	0.00018	0.197	14.36	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	584.67550		0.58468	646.24990	0.64625	584.676	12.49	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.57550		0.00058	0.54990	0.00055	0.575	12.49	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.27670		7.27670	7.34050	7.34050		10.91	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	426.70960		0.42671	486.18370	0.48618	426.710	10.93	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	50.00960		0.05001	45.68370	0.04568	50.010	10.93	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	418.82660		0.41883	477.78760	0.47779	418.827	10.93	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	52.12660		0.05213	47.28760	0.04729	52.127	10.93	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	434.90450		0.43490	494.62570	0.49463	434.904	10.95	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	48.20450		0.04820	44.12570	0.04413	48.204	10.95	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.19364		107.45800	7.27725	106.85458			0.00	0	1,685.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,120.73000		1.12073	1,724.15000	1.72415	1,120.730		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,047.31000		1.04731	1,650.73000	1.65073	1,047.310		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	973.96000		0.97396	1,577.38000	1.57738	973.960		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.25644		104.83879	7.34288	104.22837			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,404.63000		1.40463	2,015.05000	2.01505	1,404.630		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,549.01000		1.54901	2,159.43000	2.15943	1,549.010		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,476.79000	1.47679	2,087.21000	2.08721	1,476.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.32150	106.25150	7.41121	105.63300			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	218.32000	0.21832	836.82000	0.83682	218.320		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	148.95000	0.14895	767.45000	0.76745	148.950		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	79.64000	0.07964	698.14000	0.69814	79.640		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.45406	124.74236	5.51538	124.57901		2.14	0.00	0	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,204.56000	2.20456	2,051.54000	2.05154	2,204.560	2.26	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	28.33000	0.02833	38.66000	0.03866	28.330	2.26	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,757.54000	2.75754	2,598.57000	2.59857	2,757.540	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	10.29000	0.01029	14.67000	0.01467	10.290	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,266.63000	3.26663	3,104.95000	3.10495	3,266.630	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	3.37000	0.00337	5.04000	0.00504	3.370	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,394.30000	3.39430	3,232.24000	3.23224	3,394.300	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	2.50000	0.00250	3.79000	0.00379	2.500	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,522.00000	3.52200	3,359.63000	3.35963	3,522.000	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	1.84000	0.00184	2.82000	0.00282	1.840	2.29	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.47398	119.44263	5.54204	119.27772		2.09	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	528.84000	0.52884	462.79000	0.46279	528.840	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	830.03000	0.83003	928.89000	0.92889	830.030	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	539.60000	0.53960	472.61000	0.47261	539.600	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	816.46000	0.81646	914.38000	0.91438	816.460	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	518.23000	0.51823	453.10000	0.45310	518.230	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	843.76000	0.84376	943.54000	0.94354	843.760	2.07	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.50927	115.94393	5.59878	115.77529		1.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	1,012.24000		1.01224	925.44000	0.92544	1,012.240	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	822.49000		0.82249	904.33000	0.90433	822.490	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	991.53000		0.99153	905.84000	0.90584	991.530	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	839.42000		0.83942	922.37000	0.92237	839.420	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,001.85000		1.00185	915.61000	0.91561	1,001.850	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	830.92000		0.83092	913.32000	0.91332	830.920	2.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.68798		125.22361	7.82294	123.91024		13.07	0.00	0	38,006.00
R186	On 07/02/2013	Bond Future	7.00	Call	796.08000		0.79608	581.59000	0.58159	796.080	12.78	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,807.88000		7.80788	8,906.76000	8.90676	7,807.880	12.78	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,402.11000		1.40211	1,063.41000	1.06341	1,402.110	12.88	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,803.18000		5.80318	6,777.85000	6.77785	5,803.180	12.88	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,269.21000		2.26921	1,780.75000	1.78075	2,269.210	12.97	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,131.78000		4.13178	4,956.69000	4.95669	4,131.780	12.97	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,980.01000		6.98001	5,993.85000	5.99385	6,980.010	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	995.60000		0.99560	1,322.81000	1.32281	995.600	13.40	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,298.16000		8.29816	7,231.96000	7.23196	8,298.160	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	684.49000		0.68449	931.66000	0.93166	684.490	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,417.97000		3.41797	2,766.90000	2.76690	3,417.970	13.07	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,811.97000		2.81197	3,474.27000	3.47427	2,811.970	13.07	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,840.55000		4.84055	4,030.49000	4.03049	4,840.550	13.21	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,833.72000		1.83372	2,337.03000	2.33703	1,833.720	13.21	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,674.72000		8.67472	7,588.86000	7.58886	8,674.720	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	614.18000		0.61418	841.69000	0.84169	614.180	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	7,925.57000		7.92557	6,880.12000	6.88012	7,925.570	13.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	761.24000		0.76124	1,029.16000	1.02916	761.240	13.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,074.06000		8.07406	7,020.18000	7.02018	8,074.060	13.49	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	729.70000		0.72970	989.19000	0.98919	729.700	13.49	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.75961		126.73107	7.89883	125.40226		13.09	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,993.24000		2.99324	2,507.60000	2.50760	2,993.240	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,421.27000		6.42127	7,264.44000	7.26444	6,421.270	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,919.06000		2.91906	2,442.21000	2.44221	2,919.060	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,547.22000		6.54722	7,399.18000	7.39918	6,547.220	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,956.01000		2.95601	2,474.76000	2.47476	2,956.010	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,484.05000		6.48405	7,331.61000	7.33161	6,484.050	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.92420		124.88106	8.07364	123.51629		14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,110.88000		8.11088	7,360.28000	7.36028	8,110.880	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,146.99000		6.14699	6,761.16000	6.76116	6,146.990	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,160.22000		8.16022	7,406.87000	7.40687	8,160.220	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,106.41000		6.10641	6,717.83000	6.71783	6,106.410	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,209.21000		8.20921	7,453.11000	7.45311	8,209.210	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,065.58000		6.06558	6,674.25000	6.67425	6,065.580	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,324.34000		11.32434	10,416.94000	10.41694	11,324.340	14.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,045.85000		4.04585	4,503.22000	4.50322	4,045.850	14.88	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.37702		216.37702	216.38839	216.38839			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,387.02000		3.38702	3,398.39000	3.39839	3,387.020		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	3,377.02000		3.37702	3,388.39000	3.38839	3,377.020		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	3,367.02000		3.36702	3,378.39000	3.37839	3,367.020		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			277.78051		277.78051	277.78843	277.78843			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	1,209.49000		1.20949	1,201.57000	1.20157	1,209.490		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	1,219.49000		1.21949	1,211.57000	1.21157	1,219.490		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	1,229.49000		1.22949	1,221.57000	1.22157	1,229.490		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.28119		281.28119	281.29018	281.29018			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	1,108.81000		1.10881	1,099.82000	1.09982	1,108.810		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	1,118.81000		1.11881	1,109.82000	1.10982	1,118.810		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	1,128.81000		1.12881	1,119.82000	1.11982	1,128.810		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			4.97952		107.86369	5.04745	107.73963		1.47	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	301.67000		0.30167	245.25000	0.24525	301.670	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	300.80000		0.30080	368.44000	0.36844	300.800	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,153.46000		1.15346	1,041.19000	1.04119	1,153.460	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	27.23000		0.02723	39.02000	0.03902	27.230	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,201.29000		2.20129	2,077.81000	2.07781	2,201.290	1.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.81000		0.00081	1.39000	0.00139	0.810	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,289.91000		2.28991	2,166.27000	2.16627	2,289.910	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.56000		0.00056	0.98000	0.00098	0.560	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,378.50000		2.37850	2,254.74000	2.25474	2,378.500	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.38000		0.00038	0.68000	0.00068	0.380	1.59	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.93763	109.16215		5.01573	109.03695		1.25	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	18.91000		0.01891	13.54000	0.01354	18.910	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,456.01000		1.45601	1,575.84000	1.57584	1,456.010	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	19.84000		0.01984	14.24000	0.01424	19.840	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,440.60000		1.44060	1,560.20000	1.56020	1,440.600	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	18.02000		0.01802	12.87000	0.01287	18.020	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,471.45000		1.47145	1,591.50000	1.59150	1,471.450	1.18	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.72992	107.71890		4.84619	107.59099		1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	503.71000		0.50371	439.55000	0.43955	503.710	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	426.59000		0.42659	490.34000	0.49034	426.590	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	509.92000		0.50992	445.28000	0.44528	509.920	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	421.80000		0.42180	485.07000	0.48507	421.800	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	497.54000		0.49754	433.86000	0.43386	497.540	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	431.42000		0.43142	495.65000	0.49565	431.420	1.09	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			209.68198	209.68198		209.68426	209.68426			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,691.98000		4.69198	4,694.26000	4.69426	4,691.980		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	4,681.98000		4.68198	4,684.26000	4.68426	4,681.980		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	4,671.98000		4.67198	4,674.26000	4.67426	4,671.980		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			212.32449	212.32449	212.32774	212.32774			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,284.49000	1.28449	1,287.74000	1.28774	1,284.490		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	1,274.49000	1.27449	1,277.74000	1.27774	1,274.490		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	1,264.49000	1.26449	1,267.74000	1.26774	1,264.490		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.90493	112.71165	5.96920	112.44286		4.36	0.00	0	14,464.00
R203	On 07/02/2013	Bond Future	5.54	Call	349.91000	0.34991	290.14000	0.29014	349.910	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,891.58000	1.89158	2,100.60000	2.10060	1,891.580	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,425.69000	1.42569	1,263.28000	1.26328	1,425.690	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	570.85000	0.57085	677.23000	0.67723	570.850	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,473.68000	2.47368	2,258.34000	2.25834	2,473.680	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	219.46000	0.21946	272.91000	0.27291	219.460	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,821.43000	2.82143	2,594.50000	2.59450	2,821.430	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	159.84000	0.15984	201.70000	0.20170	159.840	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,181.44000	3.18144	2,944.80000	2.94480	3,181.440	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	114.37000	0.11437	146.52000	0.14652	114.370	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,272.22000	4.27222	4,016.96000	4.01696	4,272.220	4.60	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	39.88000	0.03988	53.41000	0.05341	39.880	4.60	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,082.64000	5.08264	4,820.19000	4.82019	5,082.640	4.62	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	16.24000	0.01624	22.58000	0.02258	16.240	4.62	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,645.94000	2.64594	2,424.58000	2.42458	2,645.940	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	187.80000	0.18780	235.23000	0.23523	187.800	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.94408	109.91211	6.01229	109.64044		4.37	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,206.28000	1.20628	1,083.09000	1.08309	1,206.280	4.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R203	On 02/05/2013	Bond Future	5.90	Put	1,382.29000	1.38229	1,530.77000	1.53077	1,382.290	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,225.85000	1.22585	1,101.33000	1.10133	1,225.850	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,361.90000	1.36190	1,509.05000	1.50905	1,361.900	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,186.89000	1.18689	1,065.04000	1.06504	1,186.890	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,402.88000	1.40288	1,552.70000	1.55270	1,402.880	4.35	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.03590		108.79693	6.11474	108.51853			4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,905.62000	1.90562	1,772.64000	1.77264	1,905.620	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,032.69000	2.03269	2,178.11000	2.17811	2,032.690	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,923.55000	1.92355	1,789.77000	1.78977	1,923.550	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,015.21000	2.01521	2,159.83000	2.15983	2,015.210	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,888.21000	1.88821	1,756.03000	1.75603	1,888.210	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,050.71000	2.05071	2,196.93000	2.19693	2,050.710	4.59	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 07/02/2013	Bond Future	6.19918		109.88207	6.27326	109.50476			5.89	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,456.87000	5.45687	5,100.60000	5.10060	5,456.870	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	59.86000	0.05986	80.90000	0.08090	59.860	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,192.71000	6.19271	5,827.89000	5.82789	6,192.710	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	32.02000	0.03202	44.51000	0.04451	32.020	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,506.13000	8.50613	8,130.57000	8.13057	8,506.130	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	3.31000	0.00331	5.06000	0.00506	3.310	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,735.95000	8.73595	8,360.04000	8.36004	8,735.950	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	2.57000	0.00257	3.97000	0.00397	2.570	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,965.28000	8.96528	8,589.08000	8.58908	8,965.280	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.98000	0.00198	3.09000	0.00309	1.980	6.25	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.24720		111.20483	6.32501	110.82330			6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,950.55000	1.95055	1,759.81000	1.75981	1,950.550	6.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	1,691.47000		1.69147	1,882.26000	1.88226	1,691.470	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,976.75000		1.97675	1,784.38000	1.78438	1,976.750	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,668.69000		1.66869	1,857.85000	1.85785	1,668.690	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,924.54000		1.92454	1,735.44000	1.73544	1,924.540	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,714.47000		1.71447	1,906.90000	1.90690	1,714.470	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.35826	110.20114		6.44566	109.80983		6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,642.26000		2.64226	2,455.83000	2.45583	2,642.260	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,904.07000		2.90407	3,108.95000	3.10895	2,904.070	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,664.01000		2.66401	2,476.58000	2.47658	2,664.010	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,880.82000		2.88082	3,084.70000	3.08470	2,880.820	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,451.63000		4.45163	4,197.87000	4.19787	4,451.630	6.56	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,618.73000		1.61873	1,756.28000	1.75628	1,618.730	6.56	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,620.62000		2.62062	2,435.20000	2.43520	2,620.620	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,927.45000		2.92745	3,133.34000	3.13334	2,927.450	6.38	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.95273	102.84412		5.02796	102.77585		0.68	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	61.78000		0.06178	44.42000	0.04442	61.780	0.67	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	237.02000		0.23702	287.93000	0.28793	237.020	0.67	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	155.57000		0.15557	121.47000	0.12147	155.570	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	112.66000		0.11266	146.83000	0.14683	112.660	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	900.08000		0.90008	832.42000	0.83242	900.080	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.71000		0.00071	1.32000	0.00132	0.710	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	944.64000		0.94464	876.82000	0.87682	944.640	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.51000		0.00051	0.96000	0.00096	0.510	0.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.05	Call	989.21000		0.98921	921.25000	0.92125	989.210	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.34000		0.00034	0.65000	0.00065	0.340	0.74	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.85934	104.08213	4.95999	104.01336			0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.29000		0.00029	0.15000	0.00015	0.290	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,006.40000		1.00640	1,075.03000	1.07503	1,006.400	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.30000		0.00030	0.16000	0.00016	0.300	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	999.46000		0.99946	1,068.09000	1.06809	999.460	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.27000		0.00027	0.14000	0.00014	0.270	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,013.33000		1.01333	1,081.97000	1.08197	1,013.330	0.51	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.31972	103.14958	3.70893	103.07964			0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	185.41000		0.18541	128.11000	0.12811	185.410	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	9.43000		0.00943	22.07000	0.02207	9.430	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	186.98000		0.18698	129.46000	0.12946	186.980	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	9.21000		0.00921	21.63000	0.02163	9.210	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	183.84000		0.18384	126.75000	0.12675	183.840	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	9.66000		0.00966	22.51000	0.02251	9.660	0.15	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.47898	104.80009	6.57873	104.23822			7.19	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,478.81000		6.47881	5,944.79000	5.94479	6,478.810	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	59.11000		0.05911	86.96000	0.08696	59.110	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,182.75000		7.18275	6,638.77000	6.63877	7,182.750	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	34.77000		0.03477	52.66000	0.05266	34.770	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,198.49000		9.19849	8,640.77000	8.64077	9,198.490	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	6.33000		0.00633	10.48000	0.01048	6.330	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,448.94000		9.44894	8,890.45000	8.89045	9,448.940	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	5.02000		0.00502	8.40000	0.00840	5.020	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,698.82000		9.69882	9,139.69000	9.13969	9,698.820	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	3.96000		0.00396	6.70000	0.00670	3.960	7.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.53376		106.06164	6.63786	105.49337		7.38	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,891.65000		1.89165	1,639.86000	1.63986	1,891.650	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,351.67000		2.35167	2,668.15000	2.66815	2,351.670	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,917.41000		1.91741	1,663.29000	1.66329	1,917.410	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,322.38000		2.32238	2,636.53000	2.63653	2,322.380	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,866.09000		1.86609	1,616.64000	1.61664	1,866.090	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,381.20000		2.38120	2,700.02000	2.70002	2,381.200	7.37	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.65738		105.31113	6.77243	104.72786		7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,334.22000		3.33422	3,040.32000	3.04032	3,334.220	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,117.67000		3.11767	3,407.04000	3.40704	3,117.670	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,360.24000		3.36024	3,064.88000	3.06488	3,360.240	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,092.97000		3.09297	3,380.88000	3.38088	3,092.970	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,308.32000		3.30832	3,015.87000	3.01587	3,308.320	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,142.53000		3.14253	3,433.35000	3.43335	3,142.530	7.78	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.70213		102.78907	6.78586	102.27136		8.49	0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,722.98000		7.72298	7,227.24000	7.22724	7,722.980	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	57.88000		0.05788	79.85000	0.07985	57.880	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,993.97000		7.99397	7,495.19000	7.49519	7,993.970	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	48.42000		0.04842	67.35000	0.06735	48.420	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,188.07000		12.18807	11,671.45000	11.67145	12,188.070	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	1.83000		0.00183	2.92000	0.00292	1.830	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	294.15000		0.29415	231.51000	0.23151	294.150	8.26	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,768.59000		4.76859	5,223.66000	5.22366	4,768.590	8.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Call	6,539.88000		6.53988	6,062.54000	6.06254	6,539.880	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	121.45000		0.12145	161.82000	0.16182	121.450	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,914.03000		6.91403	6,429.86000	6.42986	6,914.030	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	96.68000		0.09668	130.22000	0.13022	96.680	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,452.52000		7.45252	6,960.20000	6.96020	7,452.520	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	68.93000		0.06893	94.32000	0.09432	68.930	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.75659		100.63354	6.84351	100.10990		8.91	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,138.60000		2.13860	1,906.77000	1.90677	2,138.600	8.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,724.49000		2.72449	3,016.30000	3.01630	2,724.490	8.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,083.22000		2.08322	1,855.53000	1.85553	2,083.220	8.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,790.95000		2.79095	3,086.90000	3.08690	2,790.950	8.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,110.80000		2.11080	1,881.04000	1.88104	2,110.800	8.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,757.58000		2.75758	3,051.46000	3.05146	2,757.580	8.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.88338		100.02519	6.97820	99.48773		9.70	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,608.69000		3.60869	3,350.45000	3.35045	3,608.690	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,027.10000		4.02710	4,306.32000	4.30632	4,027.100	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,797.87000		5.79787	5,455.14000	5.45514	5,797.870	9.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,365.95000		2.36595	2,560.68000	2.56068	2,365.950	9.92	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,554.34000		3.55434	3,298.67000	3.29867	3,554.340	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,087.16000		4.08716	4,368.95000	4.36895	4,087.160	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,581.46000		3.58146	3,324.50000	3.32450	3,581.460	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,057.05000		4.05705	4,337.55000	4.33755	4,057.050	9.66	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future			8.46729		79.96548	8.61177	78.78174		15.85	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,123.91000		3.12391	2,470.71000	2.47071	3,123.910	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,792.82000		1.79282	2,323.36000	2.32336	1,792.820	15.91	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,128.07000		4.12807	3,354.14000	3.35414	4,128.070	16.01	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,209.26000		1.20926	1,619.07000	1.61907	1,209.260	16.01	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,785.97000		4.78597	3,946.27000	3.94627	4,785.970	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	939.37000		0.93937	1,283.41000	1.28341	939.370	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,418.26000		5.41826	4,523.74000	4.52374	5,418.260	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	737.09000		0.73709	1,026.31000	1.02631	737.090	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,654.01000		5.65401	4,740.95000	4.74095	5,654.010	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	673.07000		0.67307	943.75000	0.94375	673.070	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,070.33000		5.07033	4,205.04000	4.20504	5,070.330	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	842.51000		0.84251	1,160.96000	1.16096	842.510	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,359.76000		5.35976	4,469.99000	4.46999	5,359.760	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	753.84000		0.75384	1,047.81000	1.04781	753.840	16.12	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.53645		77.78648	8.68465	76.58881		19.92	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,374.65000		2.37465	1,978.67000	1.97867	2,374.650	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,875.37000		6.87537	7,677.06000	7.67706	6,875.370	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,317.69000		2.31769	1,928.83000	1.92883	2,317.690	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,997.32000		6.99732	7,806.13000	7.80613	6,997.320	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,346.06000		2.34606	1,953.65000	1.95365	2,346.060	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,936.16000		6.93616	7,741.42000	7.74142	6,936.160	19.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.69436		76.79673	8.85137	75.56636		22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,146.34000		7.14634	6,478.04000	6.47804	7,146.340	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,237.12000		6.23712	6,799.19000	6.79919	6,237.120	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,046.27000		10.04627	9,231.79000	9.23179	10,046.270	22.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,049.69000		4.04969	4,465.58000	4.46558	4,049.690	22.83	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,067.30000		7.06730	6,403.59000	6.40359	7,067.300	22.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	6,314.12000		6.31412	6,880.78000	6.88078	6,314.120	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,106.78000		7.10678	6,440.77000	6.44077	7,106.780	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,275.52000		6.27552	6,839.88000	6.83988	6,275.520	22.25	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			160.10840		160.10840	160.11102	160.11102			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,118.40000		3.11840	3,121.02000	3.12102	3,118.400		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	3,108.40000		3.10840	3,111.02000	3.11102	3,108.400		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	3,098.40000		3.09840	3,101.02000	3.10102	3,098.400		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			160.27380		160.27380	160.27720	160.27720			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	866.20000		0.86620	862.80000	0.86280	866.200		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	876.20000		0.87620	872.80000	0.87280	876.200		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	886.20000		0.88620	882.80000	0.88280	886.200		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			124.35139		124.35139	124.35853	124.35853			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,361.39000		1.36139	1,368.53000	1.36853	1,361.390		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	1,351.39000		1.35139	1,358.53000	1.35853	1,351.390		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	1,341.39000		1.34139	1,348.53000	1.34853	1,341.390		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			125.91854		125.91854	125.92627	125.92627			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	228.54000		0.22854	236.27000	0.23627	228.540		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	218.54000		0.21854	226.27000	0.22627	218.540		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	208.54000		0.20854	216.27000	0.21627	208.540		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			129.31927		129.31927	129.32332	129.32332			2,845,023.94	22	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	329.27000		0.32927	333.32000	0.33332	329.270		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	319.27000		0.31927	323.32000	0.32332	319.270		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	309.27000		0.30927	313.32000	0.31332	309.270		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			130.94895		130.94895	130.95365	130.95365			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	141.05000		0.14105	136.35000	0.13635	141.050		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	151.05000		0.15105	146.35000	0.14635	151.050		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	161.05000		0.16105	156.35000	0.15635	161.050		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			8.25107		91.54735	8.38556	90.41447		15.71	42,111,781.00	460	7,609.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,123.75000		6.12375	5,266.74000	5.26674	6,123.750	16.01	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	848.48000		0.84848	1,124.35000	1.12435	848.480	16.01	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,428.08000		6.42808	5,551.05000	5.55105	6,428.080	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	765.75000		0.76575	1,021.60000	1.02160	765.750	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,736.60000		6.73660	5,840.50000	5.84050	6,736.600	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	689.88000		0.68988	926.66000	0.92666	689.880	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,048.70000		7.04870	6,134.46000	6.13446	7,048.700	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	620.23000		0.62023	838.87000	0.83887	620.230	16.08	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.32114		89.11523	8.45921	87.96903		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,504.53000		2.50453	2,110.68000	2.11068	2,504.530	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,496.31000		6.49631	7,248.66000	7.24866	6,496.310	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,443.96000		2.44396	2,057.17000	2.05717	2,443.960	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,614.76000		6.61476	7,374.17000	7.37417	6,614.760	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,474.12000		2.47412	2,083.81000	2.08381	2,474.120	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,555.35000		6.55535	7,311.24000	7.31124	6,555.350	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.48539		88.04653	8.63210	86.86920		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,959.13000		6.95913	6,324.16000	6.32416	6,959.130	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,957.66000		5.95766	6,500.02000	6.50002	5,957.660	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,876.79000		6.87679	6,246.47000	6.24647	6,876.790	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,034.92000		6.03492	6,581.93000	6.58193	6,034.920	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,917.91000		6.91791	6,285.26000	6.28526	6,917.910	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,996.18000		5.99618	6,540.86000	6.54086	5,996.180	18.71	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.49165		81.77989	8.63618	80.53159			0.00	0	1,714.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Call	853.04000		0.85304	0.00000	0.00000	853.040			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	395.26000	0.39526	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	938.92000		0.93892	0.00000	0.00000	938.920			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	309.38000	0.30938	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	1,024.63000		1.02463	0.00000	0.00000	1,024.630			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	223.67000	0.22367	0.000			0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.42920		1.42920	1.43850	1.43850		12.96		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,512.04960		0.25120	2,605.04670	0.26050	2,512.050	20.17		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.04960		0.00000	0.04670	0.00000	0.050	20.17		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	2,012.24890		0.20122	2,105.24590	0.21052	2,012.249	18.22		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.24890		0.00002	0.24590	0.00002	0.249	18.22		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,513.15180		0.15132	1,606.17070	0.16062	1,513.152	16.06		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	1.15180		0.00012	1.17070	0.00012	1.152	16.06		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	899.84790		0.08998	992.85610	0.09929	899.848	13.18		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	7.84790		0.00078	7.85610	0.00079	7.848	13.18		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	802.85370		0.08029	895.75020	0.08958	802.854	12.71		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	10.85370		0.00109	10.75020	0.00108	10.854	12.71		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43600		1.43600	1.44550	1.44550		14.33		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,420.08420		0.14201	1,516.72750	0.15167	1,420.084	14.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	60.08420		0.00601	61.72750	0.00617	60.084	14.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,332.73930		0.13327	1,428.64300	0.14286	1,332.739	14.10		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	72.73930		0.00727	73.64300	0.00736	72.739	14.10		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,509.25680		0.15093	1,606.42930	0.16064	1,509.257	14.13		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	49.25680		0.00493	51.42930	0.00514	49.257	14.13		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :								345,216,033.24	45,298	1 520 395.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	12.82157	100.19948	12.79011			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	19.08552	111.91291	19.03871			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	9.87745	100.28788	9.85319			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.32199	107.66087	10.29745			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.06905	100.00000	0.09766			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.03453	100.00000	0.04883			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.57081	8.00000	46.31934			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	41.26927	8.00000	42.88828		2,400,000,000,000.00	300,000,000	300,000,000.00	
AB06	On 27/03/2015	Spot Bond	103.39172	21.91429	103.39172	21.86389			0.00	0	13,375,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	40.95163	104.36845	40.85673			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.48636	101.36321	9.46310			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.08363	113.91613	11.05606			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	62.75519	100.27783	62.60110			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	58.80338	211.62296	58.60962			0.00	0	10,000,000.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.22984	129.44081	25.15833			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.50396	262.36064	4.48338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.67206	100.84946	23.61427		2,138,008,552,000.00	21,200,000	5,300,000.00	
ABFN05	On 17/03/2014	Spot Bond	100.44837	43.08852	100.44837	42.98257		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.37035	100.42180	13.33748		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.61785	100.43468	8.59666		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.13815	100.45423	8.11814		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.20680	100.46712	8.18661		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.78303	111.10270	23.72505		0.00	0	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.15444	103.51808	23.09596		1,117,995,264,000.00	10,800,000	2,700,000.00	
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.16269	105.34380	29.09460		0.00	0	0.00	
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.04281	101.94970	29.96795		0.00	0	0.00	
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.52340	101.07971	23.46523		0.00	0	0.00	
ABL13	On 11/10/2016	Spot Bond	99.99989	11.95897	99.99989	11.93000		0.00	0	0.00	
ABL14	On 09/10/2015	Spot Bond	100.00000	12.22064	100.00000	12.12891		0.00	0	0.00	
ABL15	On 09/10/2017	Spot Bond	100.00000	3.05516	100.00000	3.03223		0.00	0	0.00	
ABL7	On 18/02/2013	Spot Bond	103.66357	84.55272	103.66357	84.36147		0.00	0	0.00	
ABL8A	On 19/09/2013	Spot Bond	107.24687	57.31346	107.24687	57.17767		476,712,337,150.00	4,445,000	4,445,000.00	
ABL8B	On 19/09/2013	Spot Bond	102.43496	63.66018	102.43496	63.50088		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	81.99966	100.00000	81.81984		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	83.01212	100.85053	82.82721			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	58.86793	211.08307	58.67424			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.76560	133.30786	32.67065			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.32246	119.08892	18.27375			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.86022	109.87287	7.84060			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.11698	118.65286	21.06360			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.95623	99.88052	15.91763			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.79909	100.32050	11.77043			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.26267	100.26386	11.23503			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.09698	100.35503	11.06184			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.47351	104.30633	6.45816			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.90802	100.00000	24.77549			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.01531	158.84518	3.00539			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.80354	152.12037	12.76299			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.42133	164.13952	4.40654			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	102.06502	141.35498	101.77504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	161.61787	2.89743	161.61787	2.88779				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	58.81161	211.55410	58.61785				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	58.80221	211.63281	58.60844				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.45244	69.59203	6.44314				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.45244	69.59203	6.44314				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	98.58225	100.66669	98.31837				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.83717	84.61000	10.81899				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.53377	93.01000	16.50401				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.72285	100.38164	11.69404				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.65712	95.94000	14.63013				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.54240	100.00000	27.49014				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.73196	94.42000	13.70697				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.85631	95.33000	12.83242				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.31464	89.17000	27.26617				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.32368	92.44000	25.27742				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.83317	100.10161	9.80245				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.66876	99.93416	9.63859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	90.18000	24.77476	90.18000	24.73032			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.66955	122.92857	20.63080			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.03902	111.67000	18.01710			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.01696	97.51000	20.97704			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.62391	95.63000	20.58529			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.91203	97.02000	19.87435			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.14668	100.23447	8.12091			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.73078	119.76186	19.67969			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	69.91478	94.20000	69.78776			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.97287	99.90991	9.92905			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.06323	94.15000	18.02979			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.83818	94.84000	16.80683			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.90503	99.13676	2.89154			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.11327	143.60519	2.10700			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.18886	186.40405	3.16610			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.41771	100.00000	13.39204			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	111.64771	11.19008	111.64771	11.16269				0.00	0	5,285,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.20129	108.15845	19.15548				0.00	0	4,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	12.00649	102.54996	11.97936				0.00	0	4,898,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	10.79378	94.96915	10.77063				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.24752	108.39757	15.21108			268,825,973,600.00	2,480,000		1,240,000.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.80923	122.68013	31.72362				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.56158	4.00000	120.53881				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	4.46633	266.98405	4.44568				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.11862	120.37770	5.10512				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.33736	121.95151	3.32847				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	57.28290	99.40204	57.14488				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	94.07116	100.37243	93.83158				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	63.45362	100.40649	63.29764				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.73659	100.00000	20.68635				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	67.20189	100.91878	67.03595				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	87.52282	99.79614	87.31916				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	67.20189	100.91878	67.03595				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	83.59489	101.24381	83.40640				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL027	On	20/05/2013		Spot Bond	107.32702	69.62409	107.32702	69.49047				0.00	0	0.00
ACL028	On	15/09/2015		Spot Bond	108.29483	22.28986	108.29483	22.23664				0.00	0	0.00
ACL029	On	20/08/2015		Spot Bond	101.29798	16.59991	101.29798	16.55923				0.00	0	0.00
ACL033	On	20/08/2015		Spot Bond	101.33324	16.81785	101.33324	16.77662				0.00	0	0.00
ACL036	On	20/08/2015		Spot Bond	101.83296	19.90009	101.83296	19.85110				0.00	0	0.00
ACL039	On	20/09/2013		Spot Bond	100.38145	63.21100	100.38145	63.05566				0.00	0	0.00
ACL041	On	20/09/2013		Spot Bond	100.37804	63.17791	100.37804	63.02266				0.00	0	0.00
ACL042	On	20/08/2015		Spot Bond	101.26271	16.38185	101.26271	16.34172				0.00	0	0.00
ACL047	On	22/10/2018		Spot Bond	53.29666	7.98092	53.29666	7.97159				0.00	0	0.00
ACL053	On	29/01/2013		Spot Bond	100.00000	85.52585	100.00000	85.32924				0.00	0	0.00
ACL054	On	29/01/2013		Spot Bond	100.00000	85.52585	100.00000	85.32924				0.00	0	0.00
ACL068	On	22/02/2014		Spot Bond	100.96976	46.41605	100.96976	46.30262				0.00	0	0.00
ACL070	On	31/12/2013		Spot Bond	100.25039	42.88485	100.25039	42.78073				0.00	0	0.00
ACL071	On	20/06/2015		Spot Bond	100.00000	16.74634	100.00000	16.71457				0.00	0	0.00
ACL073	On	20/09/2015		Spot Bond	100.00000	14.06190	100.00000	14.03522				0.00	0	0.00
ACL074	On	20/09/2015		Spot Bond	100.00000	14.06190	100.00000	14.03522				0.00	0	0.00
ACL075	On	20/09/2013		Spot Bond	100.42346	63.61905	100.42346	63.46265				0.00	0	0.00
ACL076	On	20/09/2015		Spot Bond	100.44432	18.02122	100.44432	17.97691				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.49129	18.88957	100.49129	18.84310				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.63396	100.42335	17.59061				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.89563	100.43752	17.85163				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.01075	100.44375	17.96647				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.77892	101.50954	11.75268				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.77892	101.50954	11.75268				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.84009	101.51908	11.81370				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.09672	100.41204	14.06207				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.84009	101.51908	11.81370				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.71774	101.49999	11.69164				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.66292	78.26156	33.60979				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.49455	100.40403	22.43926				0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	94.11301	100.37805	93.87391				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	43.35161	100.39793	43.24506				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.80759	100.28977	13.77369				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	43.35161	100.39793	43.24506				0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	94.11301	100.37805	93.87391				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On 20/12/2018	Spot Bond	100.42907	8.95338	100.42907	8.93136			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.94691	100.44304	8.92491			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.95947	100.44869	8.93745			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.72839	100.43737	8.70692			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	42.97068	100.36953	42.86509			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.18906	100.41205	9.16647			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	87.69946	99.88150	87.49283			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	59.95694	99.98291	59.81170			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	87.69946	99.88150	87.49283			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.97848	108.24656	10.94962			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	43.08494	100.37811	42.97907			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	44.83100	104.10799	44.72902			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.77293	101.33364	38.67788			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.72531	101.54682	7.70633			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.67359	102.38458	7.65460			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.37317	100.00000	8.35728			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	39.19385	101.42788	39.09768			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.75803	100.00000	4.74749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	4.53294	100.00000	4.52280				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.77836	71.11496	12.75957				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.55187	132.65083	2.54471				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.65044	132.65812	2.64300				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.48124	100.42332	8.46040				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.01475	100.93790	25.95120				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.01475	100.93790	25.95120				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.19385	101.42788	39.09768				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	30.46788	100.82870	30.39352				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.73948	100.40912	30.66392				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.68554	100.40572	30.61011				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.23863	101.67963	8.21815				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.42492	100.74141	12.39428				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.22716	101.67956	8.20671				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.47952	102.34980	11.45377				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	94.29508	100.42347	94.05543				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.53253	102.41855	11.50665				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	100.57096	22.53518	100.57096	22.47970		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.76241	11.18264	100.76241	11.15507		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.26297	10.52020	100.26297	10.49438		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	8.50055	100.42504	8.47965		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	47.89787	101.60514	47.77887		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	42.42834	100.61305	42.34294		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	42.30287	100.35023	42.21793		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	10.31438	100.41612	10.29366		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	37.66077	101.07263	37.56867		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.37072	21.34557	100.37072	21.30270		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.36105	21.18222	100.36105	21.13970		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.37982	21.49929	100.37982	21.45611		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.41498	10.29246	100.41498	10.27178		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.39511	9.90891	100.39511	9.88901		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.37243	21.37439	100.37243	21.33146		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.37868	21.48007	100.37868	21.43693		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	100.58046	11.26010	100.58046	11.24212		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.38479	15.74331	100.38479	15.71169		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	100.37527	21.42243	100.37527	21.37941				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.58136	100.52552	32.50118				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.34492	100.96473	21.29218				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.83695	100.34943	42.73171				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.15578	109.48099	10.13854				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.76644	100.41322	9.74243				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.72089	103.04527	3.71458				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.03966	100.37811	21.98550				0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.81724	100.37910	16.77592				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.68819	100.39881	9.66438				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.69494	100.41280	8.67357				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.11855	100.38479	8.09860				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	97.59358	100.00000	97.33334				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	62.21967	100.37751	62.02263				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.67014	100.41000	30.57299				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	97.59359	100.00000	97.33334				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	100.39600	17.05976	100.39600	17.00572				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.60692	100.42679	9.57648				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.09508	100.39881	9.06627				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.99016	100.41560	7.96485				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.25890	100.40776	9.22956				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.55339	101.11287	7.52932				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.40265	100.39293	4.38871				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13764	100.41672	0.13720				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13758	100.42399	0.13715				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	58.41941	100.31940	58.15613				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	58.41858	100.32262	58.15530				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.01971	100.00000	10.95222				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.34648	100.00000	7.30148				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03743	100.00000	0.03719				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03743	100.00000	0.03719				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.13121	100.00000	2.11661				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.41090	100.00000	1.40090				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.10054	100.00000	2.08511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	100.00000	1.99122	100.00000	1.97295			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.90894	100.00000	1.88868			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.90184	100.00000	3.59792		13,965,970,200,000.00	139,659,702	139,659,702.00	
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02128	100.00000	0.02103		10,000,000,000,000.00	100,000,000	100,000,000.00	
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02128	100.00000	0.02103		10,000,000,000,000.00	100,000,000	100,000,000.00	
ADB01S	On 14/12/2012	Spot Bond	103.90964	98.09688	103.90964	97.83547			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	98.06983	103.89068	97.80854			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	75.27612	102.86773	75.12399			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.54413	100.00000	3.53555			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	25.76096	100.89131	21.80144			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	26.31688	100.99451	22.38900			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	26.68712	101.06323	22.78029			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	22.68189	100.00000	22.51163			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	23.96657	100.00000	23.78668			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	25.67949	100.00000	25.48674			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.03771	104.59347	10.01441			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.07436	122.89930	10.04788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.94021	100.00000	31.86283			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.18240	113.22249	16.14235			0.00	0	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.56788	100.00000	30.49382			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.28126	100.00000	12.25393			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.39276	151.06546	3.38200			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.14000	125.57279	34.04971			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	47.79006	100.00000	47.43136			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.16929	100.26923	11.14216			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.73536	108.77896	10.70977			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.05455	99.90066	20.98887			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.88104	99.89602	9.85022			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	42.32677	100.00000	42.19463			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.63902	112.73330	18.59329			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.14170	100.19041	10.11709			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	64.11181	100.45105	63.95416			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	56.31668	102.32887	56.18827			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.79566	100.17231	29.72337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	103.90134	28.70058	103.90134	28.63468				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.70746	108.14051	11.67969				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	38.44429	101.25961	38.35011				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.56463	104.66313	18.51778				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	63.44145	100.27024	63.28739				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.99410	102.35861	20.94217				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.98367	102.28416	20.93180				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.69143	100.27011	14.65575				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.88215	102.23278	17.83797				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.72437	103.79822	13.68999				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.97281	100.27685	16.93159				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.97281	100.27685	16.93159				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.97279	100.27691	16.93157				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.67558	101.50925	17.63217				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.57701	102.45999	18.53102				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.99410	102.35861	20.94217				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.02019	102.86494	15.98038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.32173	102.39307	12.29124			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.36533	100.26206	14.33044			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.07342	100.25556	13.04168			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.07342	100.25556	13.04168			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.75316	100.24109	31.67607			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	91.71849	100.18420	91.49386			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.49221	100.00000	19.44499			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.18749	100.92479	12.14913			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	12.86029	100.32752	12.82002			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.16258	99.23300	11.12796			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.87248	99.11456	1.86668			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.17659	100.00000	2.16691			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	55.73497	100.18154	55.48682			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.22086	100.00000	7.18568			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.67977	104.64060	21.62508			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.76080	103.89800	18.71377			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.78746	102.66503	17.74334			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.04901	100.33517	13.00814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.79403	100.00000	5.78307				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.20237	100.00000	21.15101				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.29654	100.00000	19.24980				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.91145	100.00000	11.88259				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.91145	100.00000	11.88259				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.40150	100.00000	14.36662				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.47866	100.00000	12.44843				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	90.50926	100.44416	90.05941				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.77098	100.27701	32.69053				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.40160	100.28373	20.35151				0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	66.66670	100.00000	66.66670				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000			105,000,000,000,000.00	050,000,000	400,000,000.00	
BD0202	On 31/12/2018	Spot Bond	165.86185	2.88561	165.86185	2.87615				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.76761	134.98268	8.74712				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.02850	135.23863	10.00502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	98.54987	8.88019	98.54987	8.86067			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	38.96287	101.43384	38.86727		1,014,338,400,000.00	10,000,000	5,000,000.00	
BD310B	On 03/07/2013	Spot Bond	100.16538	61.73170	100.16538	61.58193		0.00	0	0.00	
BD310C	On 18/02/2014	Spot Bond	101.00289	37.38694	101.00289	37.29555		0.00	0	0.00	
BD311A	On 08/02/2014	Spot Bond	100.89815	37.03013	100.89815	36.93971		0.00	0	0.00	
BD311B	On 04/07/2013	Spot Bond	102.94694	61.57234	102.94694	61.41925		0.00	0	0.00	
BD311C	On 31/10/2013	Spot Bond	101.21182	56.63778	101.21182	56.49908		0.00	0	0.00	
BD311D	On 31/03/2013	Spot Bond	100.25001	91.76172	100.25001	91.53685		0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	100.66600	8.46110	100.66600	8.44025		0.00	0	0.00	
BD311F	On 20/09/2014	Spot Bond	100.38899	30.42030	100.38899	30.34553		0.00	0	0.00	
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.95334	100.00000	32.85046		0.00	0	0.00	
BEER01	On 19/07/2013	Spot Bond	100.00000	65.80872	100.00000	65.66387		0.00	0	0.00	
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.29510	101.42461	10.26985		0.00	0	0.00	
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.34475	101.43555	10.31937		0.00	0	0.00	
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.49363	101.46836	10.46787		0.00	0	0.00	
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.98933	101.57774	10.96234		0.00	0	0.00	
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.48417	101.68711	11.45593		0.00	0	0.00	
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.86520	101.99310	12.83348		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.79319	100.00000	3.78400			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.84572	101.25226	9.82159			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.18699	101.32200	10.16203			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.33314	101.35188	10.30781			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.38184	101.36184	10.35638			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.96561	101.48134	10.93870			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.74221	101.64062	11.71335			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.71128	100.00000	3.70229			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.71128	100.00000	3.70229			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.76661	100.41538	9.74261			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.39300	100.45116	10.36745			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.56377	100.46091	10.53780			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.19239	105.04449	12.16399			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.07596	100.49015	11.04871			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.12024	100.54199	11.09287			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.65388	100.00000	2.64738			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.65388	100.00000	2.64738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	109.02542	32.52142	109.02542	32.44461			161,793,723,280.00	1,484,000	4,197,000.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	98.39332	99.33557	98.13055			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	85.08249	98.45450	84.88768			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.69912	95.58562	62.58399			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.55384	100.78103	13.32308			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.32500	100.00000	7.88710			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.61281	100.94045	8.26133			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.57139	100.78378	13.34596			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.86079	100.82929	13.72347			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.38647	100.91196	14.40930			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.56983	101.25521	17.25949			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	12.84079	101.82396	16.06987			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	63.97275	100.43475	63.81546			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	61.63832	100.66283	61.48812			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	98.71182	102.16271	98.44808			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	44.23525	100.41213	44.09513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.19032	100.00000	9.16806				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.20869	117.90266	26.14168			12,026,071,320,000.00	102,000,000	29,700,000.00	
CBL08	On 02/11/2016	Spot Bond	125.14109	13.77077	125.14109	13.73385				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.55689	102.03851	12.52592				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.59111	101.32226	38.49652				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.03906	111.35530	14.00477				0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.47377	105.54647	13.44226				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.20233	101.86680	10.17720				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.48091	106.76252	14.44729				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.29574	100.85304	19.23506				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.73714	107.65219	10.71162				0.00	0	3,765,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.48168	101.28817	0.47953				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	22.40388	101.82280	22.31855				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.19916	100.00000	10.12260				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.22539	122.47945	15.18569				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.80618	118.42047	14.76861				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.29568	117.20315	11.26693				0.00	0	26,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	100.88420	14.70183	100.88420	14.66554				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.55585	104.14474	17.52698				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	29.22295	100.00000	29.00121				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	82.45616	101.65048	82.27254				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.64587	102.86721	32.56476				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.08258	103.30382	23.02501				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.06042	100.80383	18.99985				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	93.93776	100.33426	93.69920				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	95.06084	100.61895	94.81820				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	35.04225	100.74860	34.95586				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	63.48119	100.40933	63.32515				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	63.48119	100.40933	63.32515				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	63.48119	100.40933	63.32515				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	67.17351	100.91360	67.00766				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	100.41216	63.50876	100.41216	63.35265				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	63.23305	100.38376	63.07766				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	63.01245	100.36102	62.85764				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	67.73212	100.95747	67.56663				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	19.58859	101.78237	19.54038				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	61.79175	100.19516	61.64180				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.46738	101.76269	19.41948				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	63.23306	100.38372	63.07767				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	63.04005	100.36383	62.88515				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.10763	101.86667	20.05811				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	67.86434	100.97002	67.69851				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	67.67562	100.92517	67.51032				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	67.68261	101.01305	67.51534				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	63.56390	100.41784	63.40764				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	63.37091	100.39797	63.21516				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	63.42607	100.40359	63.27017				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	58.75780	104.39421	58.62161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	101.82300	75.45592	101.82300	75.30752			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	56.69813	102.79173	56.56837			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	55.43468	101.32621	55.29879			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	100.63137	100.86778	100.35706			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	45.06480	100.52565	44.95391			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	44.38687	101.34356	44.27685			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	44.38687	101.34356	44.27685			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	87.72501	99.85161	87.52031			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.04058	101.22270	19.99150			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.41283	100.00000	18.36773			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.21063	100.00000	18.16604			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.31370	100.42338	14.27851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000	43.19962	100.00000	43.09496			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	100.46774	100.00000	100.19619			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	91.58060	100.50974	91.35565			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	91.70805	100.82702	91.48215			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	91.63460	100.54079	91.40946			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	91.63878	100.49424	91.41373			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.22466	100.00000	42.12238			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.71693	100.39213	13.68321			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66803	100.00000	66.66802			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66803	100.00000	66.66802			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.34960	100.60029	14.31427			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.64937	102.77141	13.61865			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.34960	100.60029	14.31427			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.13177	100.01323	11.10481			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.21293	100.90290	37.12105			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.85647	100.91909	38.76052			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.12955	106.57524	7.11302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	99.04734	13.31368	99.04734	13.28170			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.41743	106.47706	3.40920			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.04385	100.91984	14.01219			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.83901	101.01820	38.74302			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.34960	100.60029	14.31427			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.34960	100.60029	14.31427			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.88465	106.09892	3.87521			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.21823	106.04227	7.20070			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.59162	100.61212	14.55568			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	93.32563	100.32240	93.09045			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	94.16217	100.39517	93.92231			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	64.13177	100.47626	63.97403			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.75738	100.57686	45.64475			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.57784	99.98364	28.50862			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.65630	99.98339	28.58690			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.43434	103.62392	12.40584			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.86005	99.99988	28.79014			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.77275	99.99989	28.70305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	99.79173	11.05862	99.79173	11.03189				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.05720	99.80002	11.03046				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.44271	103.81175	12.41415				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.44271	103.81175	12.41415				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	37.16448	104.34821	37.06994				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.86125	107.51178	37.76232				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.79590	107.00303	14.76128				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.06210	100.43472	11.03490				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.02974	100.48341	12.00014				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	63.74295	100.44030	63.58622				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	63.76518	100.44323	63.60839				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.09624	99.90043	21.04517				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.09624	99.90043	21.04517				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.82149	100.94701	36.74716				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	84.41583	101.15359	84.22169				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	87.87769	99.83657	87.67265				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	87.87769	99.83657	87.67265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.64882	13.66530	100.64882	13.63779			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.68548	101.05242	8.66423			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	81.98409	100.93369	81.80134			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.80185	100.44136	10.78015			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	21.80826	100.86994	21.75502			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.43275	100.93114	9.40971			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.80259	101.19905	11.77637			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.80259	101.19905	11.77637			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.77106	100.81644	21.71795			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.78673	100.81889	21.73356			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.51365	100.84952	13.48066			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.35083	101.47693	13.31806			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.19571	100.47537	22.14111			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.13725	101.44712	13.10501			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.67028	100.26649	21.61708			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.67028	100.26649	21.61708			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.67028	100.26649	21.61708			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.67028	100.26649	21.61708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	100.26649	21.67028	100.26649	21.61708				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.84662	100.27379	21.79298				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.25098	100.28582	10.22581				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.25098	100.28582	10.22581				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.25098	100.28582	10.22581				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.25098	100.28582	10.22581				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.25098	100.28582	10.22581				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.30663	100.28785	10.28132				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.69414	106.98684	10.66885				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.36581	100.51194	32.28618				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	25.87023	100.89505	25.80706				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	88.57523	100.15533	88.29718				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.18950	100.39498	43.08336				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.18950	100.39498	43.08336				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.61484	101.37065	9.58447				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.50404	100.49989	11.47574				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.65748	101.35958	12.62645				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.58462	13.20526	100.58462	13.17275			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.57451	100.39320	9.55098			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.51767	100.39040	9.49428			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.57322	100.40357	9.54970			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	7.51907	100.91562	7.49541			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.63761	101.06552	8.61040			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.61934	100.99983	8.59219			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.55049	100.40244	9.52702			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.09525	100.54373	20.04580			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.33788	100.65226	9.30823			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.54350	100.36006	16.49112			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.15640	100.24531	16.10530			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.78038	100.37919	16.72724			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.91390	100.44355	9.88249			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.91390	100.44355	9.88249			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.91390	100.44355	9.88249			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.91390	100.44355	9.88249			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.81838	101.18342	8.77923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	100.81012	8.91881	100.81012	8.87933			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.18499	100.17296	2.17446			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.18499	100.17296	2.17446			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.18514	100.17084	2.17460			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.15324	100.14936	2.14333			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.18215	100.14949	2.17150			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.15867	100.15029	2.14862			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.45116	100.00000	1.44227			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.09538	100.00000	2.08409			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.10075	100.00000	2.08927			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.06847	100.00000	2.05635			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.37707	100.00000	1.36617		2,500,000,000,000.00	25,000,000	25,000,000.00	
CLN301	On 20/12/2017	Spot Bond	100.00000	1.30177	100.00000	1.28896			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.28163	100.00000	21.23479			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.28163	100.00000	21.23479			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70010	34.94295	0.69948			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	65.45403	154.47129	65.27583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On 07/03/2013	Spot Bond	100.53703	97.12653	100.53703	96.87029			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	97.11474	100.53241	96.85855			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	120.41341	100.00000	120.14860			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	100.25205	154.29358	99.97126			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	97.10296	100.52779	96.84681			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	70.21226	152.83040	70.00923			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	85.11155	101.20452	84.91571		6,072,271,200,000.00	60,000,000	30,000,000.00	
CLN54	On 30/04/2013	Spot Bond	101.20452	85.11155	101.20452	84.91571			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.20989	156.76383	5.19119			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	73.63082	94.77223	73.49600			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	73.12837	97.02201	72.99224			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	97.11474	100.53241	96.85855			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	97.11474	100.53241	96.85855			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.65342	100.00000	15.61508			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00041			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00041			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	74.16846	101.10498	74.02332			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.35941	120.49629	7.34037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00019				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00021	135.23863	0.00021				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.38974	78.86322	18.36047				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.44397	78.68249	18.41466				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.77096	100.01914	11.74243				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.77096	100.01914	11.74243				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.52519	100.44036	12.49440				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.55558	100.40864	10.52963				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.80053	100.41492	9.77644				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.19720	100.01997	61.00610				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.91551	100.41000	9.89115				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.63591	101.50812	9.59302				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.88119	109.94659	15.84280				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	72.09713	106.29178	71.95304				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.37013	106.25789	13.33904				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.48476	122.59946	15.44436				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.24028	112.90836	20.19084				0.00	0	30,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	111.62273	11.21508	111.62273	11.18764			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	91.34708	100.00000	91.13163			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.39073	5.86800	104.37419			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	21.66336	100.79434	21.61051			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.16613	100.83040	9.14376			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	21.57938	100.70290	23.15026			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.74857	101.26682	15.67860			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	98.37230	100.65651	98.10616			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	98.32779	100.45141	98.06927			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	75.49147	100.00000	75.33989			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	84.27087	100.18699	84.07639			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	77.21917	100.13300	77.06428			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	45.06331	100.21016	44.86480			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.24157	100.22082	22.14358			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	61.35848	100.19483	61.08821			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	59.49315	104.31041	59.35759			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.89097	133.09009	19.83559			0.00	0	14,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	111.95336	11.05502	111.95336	11.02835			11,195,336,000.00	100,000	75,732,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.08910	110.94098	11.06255			6,989,281,740.00	63,000	146,700,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.13833	142.91138	13.09988			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.77233	101.79146	17.72858			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	26.33507	100.97946	26.25124			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	11.01173	101.06163	10.97666			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.60213	101.11630	4.58746			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.92180	101.17092	1.91567			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.03974	126.54006	13.00380			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.81000	113.23967	1.81000	113.22491			0.00	0	41,000,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	100.98280	1.90000	100.96417			51,300,000,000.00	27,000,000	540,000,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.60447	111.69838	12.57412			0.00	0	270,000.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.43771	112.15374	11.40961			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.81410	106.65311	9.79096			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.36144	100.93077	14.32636			0.00	0	0.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	68.25582	100.81699	68.25582			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	46.09507	100.00000	45.74908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC03	On 18/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		101,400,000,000,000.00	014,000,000	400,000,000.00	
EQ181U	On 03/12/2012	Spot Bond	100.00000	99.45766	100.00000	99.19454		0.00	0	0.00	
EQ182U	On 11/12/2012	Spot Bond	100.00000	94.80519	100.00000	94.55959		0.00	0	0.00	
EQ183U	On 24/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		0.00	0	0.00	
EQ184U	On 13/02/2013	Spot Bond	100.00000	85.68558	100.00000	85.49517		0.00	0	0.00	
EQS01	On 18/11/2014	Spot Bond	126.47802	21.74874	126.47802	21.68820		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	109.43400	25.59989	109.43400	25.53924		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	107.25989	18.75382	107.25989	18.70493		0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	101.66692	10.59585	101.66692	10.56229		0.00	0	70,000,000.00	
ERS3A7	On 17/11/2012	Spot Bond	101.08827	81.25816	101.08827	81.25815		0.00	0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	101.14823	26.84275	101.14823	26.77706		0.00	0	0.00	
ERS3B1	On 17/11/2012	Spot Bond	101.26753	81.46849	101.26753	81.46849		0.00	0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.35917	101.05103	26.29471		0.00	0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00877	100.00000	0.00870		0.00	0	0.00	
ERS3C1	On 17/11/2012	Spot Bond	101.34215	81.55610	101.34215	81.55610		0.00	0	0.00	
ERS3C2	On 17/08/2014	Spot Bond	101.17066	26.95428	101.17066	26.88829		0.00	0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00877	100.00000	0.00870		0.00	0	0.00	
ERSA10	On 17/08/2013	Spot Bond	100.93125	54.42352	100.93125	54.29058		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	100.96871	25.94955	100.96871	25.88615			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.50768	100.99870	14.47222			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	54.43684	100.93575	54.30386			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00877	100.00000	0.00870			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00877	100.00000	0.00870			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.66116	105.94219	17.61996		74,159,533,000.00		700,000	64,900,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	9.73192	111.43974	9.70827		7,355,022,840.00		66,000	506,115,200.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.46552	117.73441	11.43672		9,183,283,980.00		78,000	260,126,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.17382	95.26383	9.15422		12,289,034,070.00		129,000	72,154,000.00
ES33	On 15/09/2033	Spot Bond	8.99500	87.41093	9.13500	86.23737		1,403,220,000.00		156,000	777,404,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.53617	100.85636	18.45408		0.00		0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	96.59411	100.35540	96.34498		0.00		0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	48.88255	100.00000	48.51564		0.00		0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.71363	100.00000	10.68768		0.00		0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.42569	100.00000	10.40042		0.00		0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	54.99111	101.07344	54.85661		161,717,504,000.00		1,600,000	1,600,000.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	55.10222	101.11222	54.96741		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	101.23627	55.45758	101.23627	55.32175			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	55.65734	101.30601	55.52094			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.73636	105.15565	29.66703		1,051,556,500,000.00	10,000,000	20,270,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.24985	103.15112	12.22205			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	97.40595	100.55742	97.14893			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.76239	100.49836	10.73591			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.45288	100.49830	8.43209			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.57375	101.51768	9.55023			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.95571	111.84945	15.91702			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.73658	100.44644	9.71264		803,571,520,000.00	8,000,000	8,000,000.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.52792	100.00000	48.41722			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	58.77751	211.83970	58.58372			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	64.72094	105.16707	64.57249			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.38171	121.95151	3.37270			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.47382	266.05149	4.45318			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.08969	145.44748	2.08343			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.37574	186.40405	3.36361			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.89079	118.97136	19.83957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.50988	100.00000	24.45504			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.50988	100.00000	24.45504			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.52405	51.72712	3.52004			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.45021	32.59207	3.44754			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.72693	31.38364	3.72415			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.78566	103.71290	39.69493			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	85.51720	101.43171	85.31962			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.95143	101.42118	12.91966			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.86525	100.70350	46.77084			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	43.42985	100.43778	43.34257			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.65394	101.37968	12.62292			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.65394	101.37968	12.62292			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.25943	100.95684	11.23162			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.47722	101.35502	12.44662			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.44729	100.49706	11.41913			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	66.93870	100.81157	66.77536			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.83093	100.62812	14.79440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	100.42343	9.97098	100.42343	9.94647			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.90239	100.46990	10.87557			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.94497	100.53541	32.86390			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.32562	98.00000	8.50535			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.68883	100.00000	8.65478			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.66305	100.61842	14.62694			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.88120	100.45750	10.85444			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.03721	100.56313	13.00512			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.00061	100.61014	13.96613			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.39276	100.43349	10.36722			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.73112	100.51033	11.70226			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.34818	100.67570	15.31037			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.01621	100.44913	9.98447			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.67407	100.00000	6.83820			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.55989	100.53319	11.52323			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.50931	100.63883	13.46643			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.59919	100.48091	10.56559			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.21249	100.51430	11.17695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC130	On 20/09/2017	Spot Bond	100.60627	12.90751	100.60627	12.86655			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.08076	100.56147	12.04244			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.40734	100.63331	13.36478			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.14135	100.67296	14.09646			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	12.87690	100.60461	12.83605			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.03443	100.58527	12.99309			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.36577	100.52263	11.32973			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.69687	100.51264	11.65978			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.67245	100.64764	13.62905			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.51950	100.63938	13.47659			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.10135	100.61676	13.05977			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.69285	100.64874	13.64939			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.82546	100.54761	11.78796			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.64008	100.48314	10.60636			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.16675	100.40273	9.13771			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.27383	100.68010	14.22852			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	31.69562	100.48314	31.59516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	100.54650	19.57140	100.54650	19.50934			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.73669	101.08864	3.71896			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.44068	100.52041	10.40758			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.84843	100.44745	1.84257			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.56659	98.00000	1.55519			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.47286	100.00000	1.46459			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.47286	100.00000	1.46459			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.41593	100.00000	1.40607			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	40.39513	103.88434	40.30289			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.55326	101.69803	28.48304			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.31422	100.46014	18.26918			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.96445	100.45737	14.92766			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	58.22767	101.67764	58.08450			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	99.92439	6.90500	99.90550			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.60962	98.80765	10.58392			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	78.29663	113.68077	78.10616			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	59.98959	100.00003	59.84426			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.37978	100.38660	30.30512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	101.46163	8.94829	101.46163	8.92632				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.05483	109.33538	7.03812				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.03540	100.46640	13.00334				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.13520	100.47150	13.10289				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.40427	109.51236	5.39146				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.42690	111.32550	25.37483				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.95723	109.33538	4.94549				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.03275	114.09057	6.01797				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.54145	114.42023	8.52362				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	94.42481	100.45580	94.18475				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.97388	101.66489	9.94937				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.32054	100.00000	18.27567				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.77072	100.79789	17.72688				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.97193	100.69405	15.93257				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.76619	4.73000	107.74375				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	94.86402	100.56499	94.62261				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.19553	100.70697	16.15562				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	100.40068	10.38658	100.40068	10.36105			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.62477	100.46304	11.59618			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.23708	100.61808	26.17247			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.28882	100.54671	13.25612			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.86178	100.52525	12.83012			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	93.98783	100.34678	93.74913			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	93.97645	100.34394	93.73778			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	95.07534	100.32862	94.87871			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	95.07655	100.34043	94.87989			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	95.08402	100.34112	94.88735			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	93.96876	100.34682	93.72950			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.92780	100.44788	10.90583			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.56663	100.64235	13.53931			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.91685	100.44732	10.89490			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.75745	98.04956	24.70877			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.06973	100.67532	14.04140			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.02577	101.43156	12.99381			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	56.15472	101.08680	56.01736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	102.04635	58.12302	102.04635	57.97964				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	56.21330	101.11165	56.07576				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	57.38052	104.68033	57.23572				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	57.66430	96.98334	57.52840				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	56.40248	101.19191	56.26438				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	56.87504	101.39248	56.73553				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	57.45482	101.63872	57.31360				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	57.81843	101.79324	57.67612				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.18800	137.45936	15.14294				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	65.86186	101.30769	65.69867				0.00	0	3,000,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.56957	104.00517	27.50040				0.00	0	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.57309	100.18638	21.50563				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.21015	103.41346	12.17967				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.99341	100.62484	9.96203				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.28207	101.45882	9.10673				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.94277	100.00000	11.92011				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.57096	254.50193	4.55050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	265.81898	4.47569	265.81898	4.45506				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.61384	249.70910	4.59346				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.13181	117.34620	3.12397				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.19339	101.41744	7.17575				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.39950	117.54524	3.39070				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.99000	101.77641	10.96295				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.31973	100.01476	11.29231				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	57.12234	101.49749	56.98209				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.07960	101.25022	7.06226				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	43.05712	100.29734	42.95139				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.92335	90.41057	2.91720				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	91.44988	100.18030	91.22315				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	93.54340	100.00000	93.30717				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	66.70250	100.68430	66.49301				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90772	100.00000	0.90488				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.76428	101.11871	12.72359				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	64.65995	100.52362	64.45494				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	63.86612	100.43945	63.66377				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	101.12618	7.91860	101.12618	7.89364				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.12892	101.07593	16.07754				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.13953	100.44759	8.11375				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.17688	100.44015	30.08128				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.48485	100.76967	14.43882				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	27.55050	101.24351	27.42811				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	49.93119	101.17008	49.70951				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.03223	100.00000	3.00947				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	43.65890	100.00000	43.33120				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.57590	2.25000	101.55530				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.20971	100.00000	100.00000				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	30.13775	105.55013	30.06727				0.00	0	1,382,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.38918	106.51279	22.33642				0.00	0	810,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.70381	104.36488	12.67438				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.97811	105.51532	10.95245				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.83639	113.83008	10.80959				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	9.90469	108.96559	9.88774				0.00	0	2,668,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	117.28648	13.86166	117.28648	13.82674			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.36909	102.81960	11.34348			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.74884	79.83345	10.72902			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	15.21933	100.94835	15.18174			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	23.72602	100.00000	23.54793			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	21.96062	100.01778	21.89204			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.20487	104.81266	12.17664			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	82.46004	100.00000	82.28233			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	89.04234	100.00000	88.83764			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	83.29079	100.00000	83.11168			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	98.10652	100.63710	97.84186			0.00	0	2,000,000.00
GPT20	On 30/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	81.00258	100.81750	81.00257			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	93.17449	99.03016	92.93954			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB89	On 25/01/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000		87.74038	100.00000	87.52998			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000		82.95455	100.00000	82.76644			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501		7.40996	100.01501	7.39202			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973		9.38382	100.01973	9.36108			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000		2.25591	100.00000	2.23269			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000		2.25591	100.00000	2.23269			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000		2.25591	100.00000	2.23269			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		2.22931	100.00000	2.21949			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000		2.25591	100.00000	2.23269			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000		2.25591	100.00000	2.23269			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000		81.16502	100.00000	81.16501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On 18/11/2012	Spot Bond	100.85290	81.04677	100.85290	81.04676			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	81.09095	100.88829	81.09094			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	81.24998	101.01560	81.24998			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.80814	100.57078	22.75199			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.51113	101.42786	11.48290			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.93773	99.93193	15.89914			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.54733	100.43806	11.51893			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.69738	102.01673	19.64880			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.89940	100.31458	11.87018			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	17.02410	99.88260	16.94932			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.07730	100.51108	11.02784			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/12/2012	Spot Bond	105.54321	93.79932	105.54321	93.54907			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	93.79932	105.54321	93.54907			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	63.23511	100.00000	63.11547			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	69.91954	100.00000	69.78689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	101.63173	58.42407	101.63173	58.28047			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.55976	101.67762	15.52151			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.69118	105.13866	16.64890			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	93.83987	105.76786	93.58902			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	58.53836	101.68917	58.39441			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.88294	101.75803	15.84385			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.51974	117.06290	14.47928			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	93.89222	106.05795	93.64060			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	58.74398	101.79257	58.59939			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.29792	101.86140	16.25778			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.91619	117.06290	14.87463			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	94.07789	107.08651	93.82352			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	59.01796	101.93042	58.87252			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.80432	101.98773	16.76289			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	94.30548	108.34719	94.04774			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	94.64216	110.21153	94.37939			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.22067	115.88630	11.19283			1,738,294,500.00	15,000	36,688,727.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond			272.42396		4.42365	272.42396	4.40292				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond			271.70682		4.42918	271.70682	4.40846				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond			101.83148		11.69570	101.83148	11.66957				0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond			102.02133		11.67844	102.02133	11.65231				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			1.26000		110.24248	1.26000	110.22983			146,160,000,000.00	116,000,000		203,656,000.00
I2038	On 31/01/2038	Spot Bond			1.90000		108.94537	1.90000	108.93098			867,350,000,000.00	456,500,000		292,642,000.00
I2050	On 31/12/2050	Spot Bond			2.05500		113.90942	2.06000	113.75061			1,818,469,500,000.00	884,900,000		486,893,000.00
IBC01	On 16/03/2015	Spot Bond			95.45000		21.19495	95.45000	21.15608				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.50759		95.63673	100.50759	95.38971				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.56563		97.09589	100.56563	96.84102				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			109.26558		23.33108	109.26558	23.27496				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond			100.86049		96.06628	100.86049	95.81538				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			102.46253		22.47595	102.46253	22.41969				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.92206		16.68544	100.92206	16.64423				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.23329		62.01519	100.23329	61.86299				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond			100.52781		43.82617	100.52781	43.71833				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond			100.74849		43.37156	100.74849	43.26463				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond			103.45013		40.45177	103.45013	40.35870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	108.14435	15.51297	108.14435	108.14435	15.47598			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.37857	111.48026	111.48026	11.35076			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.31548	102.47730	102.47730	37.23075			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.86477	99.82217	99.82217	39.76834			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	25.75362	100.88835	100.88835	25.69075			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.79343	106.87614	106.87614	25.73141			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.54645	105.97204	105.97204	13.51518			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.54706	101.15611	101.15611	26.48209			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.00223	101.23137	101.23137	9.97773			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.70954	119.59470	119.59470	4.69756			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.05023	121.25275	121.25275	3.04239			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.86942	100.15533	100.15533	21.80104			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.20228	100.16252	100.16252	10.17038			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.27631	105.78604	105.78604	10.25236			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.59366	100.66354	100.66354	16.54098			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.76416	100.43811	100.43811	8.73639			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.24757	100.00000	100.00000	9.17815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	100.00000	9.06508	100.00000	8.96355			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.14940	100.00000	8.05733			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	71.42790	100.00000	71.29439			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00454	100.00000	0.00452			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.87417	99.89211	18.83221			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.87417	99.89211	18.83221			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.45143	100.97091	9.43046			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.38003	5.00000	103.35233			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.24427	101.37699	13.20243			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.51332	101.30327	12.47381			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	13.51809	100.00000	13.41507			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.13758	112.11249	17.09573			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.39670	100.20174	22.34175			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.39670	100.20174	22.34175			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.72854	101.14829	9.69786			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.61743	100.00000	8.59633			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	56.75933	101.89135	56.50586			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	50.26666	101.88356	50.04221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	101.64472	48.78867	101.64472	48.57123			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.86358	101.44581	23.80955			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	69.22221	100.58397	68.89122			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	43.19833	100.00000	42.87054			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	69.52272	104.33728	69.39075			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.92267	101.67347	13.88844			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	66.81306	99.34271	66.81305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On 27/11/2012	Spot Bond	99.22914	98.39502	99.22914	98.13251			198,458,280,000.00	2,000,000	1,000,000.00
IND249	On 04/12/2012	Spot Bond	99.12821	96.58981	99.12821	96.33709			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	94.85311	99.02750	94.60964			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	88.51901	98.62666	88.30779			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	87.07272	98.52695	86.86855			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	85.67572	98.42745	85.47823			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.23799	100,000.00000	0.23645			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	43.13895	100.00000	42.88249			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	41.65267	100.00000	41.42810			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	40.45907	100.00000	40.25950			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	39.47981	100.00000	39.30036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	101.10218	73.66812	101.10218	73.37922			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	84.86856	100.97718	84.67500			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	81.66989	101.06512	81.49044			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.08392	100.29400	15.04728			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.26083	103.81357	18.21509			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.57493	101.94170	17.53161			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	97.08594	100.51669	96.83054			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.26286	100.34045	9.24011			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	83.24596	100.00000	83.06694			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.64564	100.81708	25.58237			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.05691	100.33341	11.02975			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	95.26983	100.35507	95.02537			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	90.23927	100.00000	89.80121			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.57877	6.50000	100.56692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	100.13131	88.25679	100.13131	87.98067				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	85.70652	99.98478	85.44605				0.00	0	1,000,000.00
ING158	On 07/12/2012	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	98.01621	100.42362	97.75723				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	96.76685	100.41625	96.51452				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.47413	100.44355	11.43778				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	92.07693	100.14548	91.85096				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.00102	100.16956	28.91034				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	91.88226	100.49744	91.41844				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	61.95860	100.49744	61.68203				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	87.04467	100.32608	86.62900				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	86.63030	100.31481	86.21862				0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	98.11567	100.14110	97.85227				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	94.30118	100.14461	93.53966				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	63.44805	100.14677	63.00552				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	67.81138	100.14677	67.33841				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	94.30117	100.14488	93.53964				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	18.80973	100.00000	18.67869				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	12.53982	100.00000	12.45246			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	84.92228	101.21767	84.72732			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	56.58924	101.23672	56.45064			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	56.58924	101.23672	56.45064			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	59.53307	99.91080	59.38896			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.95118	100.00000	49.82884			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.96621	100.24109	23.90802			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.82809	102.25661	23.76920			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	45.57128	100.77468	45.45889			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.43746	99.93260	21.37057			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.43870	99.93094	13.39677			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.11076	99.92988	10.07922			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.46123	104.73009	11.43474			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.13626	104.25515	39.04565			0.00	0	93,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.92528	100.91681	16.88348			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.65157	108.21861	11.62377			0.00	0	12,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	101.03261	25.15419	101.03261	25.09269			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.14785	100.34728	18.10326			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.18204	109.98505	23.12660			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.48222	100.44886	10.45645			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.39637	100.75653	9.37320			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.27963	110.94012	3.27178			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.48861	124.10625	2.48181			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	68.62231	100.58379	68.30171			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.87647	100.18782	8.84872			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.10854	99.99997	9.06849			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.58224	101.62507	8.54400			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.45556	100.60774	0.45353			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00742	100.28878	0.00739			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	52.44466	100.00000	52.02848			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.52598	100.00000	2.50915			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.42818	100.00000	2.41070			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	41.90202	100.00000	41.58406			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	77.28190	102.06373	77.12373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	100.17994	91.63997	100.17994	91.41554			0.00	0	1,000,000.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.87776	117.77551	12.84486			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.95848	101.74618	9.93397			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.46220	124.10625	2.45548			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	58.67160	100.00000	58.54139			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	54.28215	100.00000	54.16168			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	99.72864	99.31432	99.45876			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	97.87202	99.20028	97.61237			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	96.08679	99.09942	95.83677			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	94.36896	98.99876	94.12803			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	88.09786	98.62399	87.88865			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	86.66866	98.49850	86.46643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On 24/01/2013	Spot Bond	98.39906	85.28528	98.39906	85.08964			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On 15/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	44.44444	100.00000	44.15932			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	42.67842	100.00000	42.43193			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	41.28582	100.00000	41.06899			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	40.16009	100.00000	39.96670			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	39.23156	100.00000	39.05714			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	61.13631	100.11329	60.98805			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.28801	101.15218	7.27018			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.89363	101.33204	38.79829			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.27517	101.39683	16.20278			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	90.31393	100.01454	90.09680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	101.10215	51.62175	101.10215	51.39269			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	84.48234	100.97704	84.29055			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	58.02043	100.00000	57.58960			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	71.54407	100.00000	71.41158			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	37.27001	100.00000	36.99026			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.43231	100.00000	10.35401			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.06925	100.00000	85.87363			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	85.92674	100.00000	85.73145			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	88.06287	103.25721	87.85639			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	83.09572	102.85510	82.91304			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.96061	100.85336	2.94922			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.56907	100.00000	2.54979			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	86.58435	100.00000	86.38667			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	76.18640	100.00000	76.03310			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.82402	146.46402	9.79425			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	57.56973	101.88203	57.42792			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.73293	100.15505	21.67963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	100.36228	10.82467	100.36228	10.78387			240,869,472,000.00	2,400,000	6,966,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.94497	98.87452	1.93763			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	54.28215	100.00000	54.16168			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	87.89581	98.55765	87.68769			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	51.39729	101.08680	51.16925			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	97.86972	99.30957	97.60980			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	94.84753	99.14082	94.60381			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	87.88033	98.70105	87.67199			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	77.22961	97.83334	77.07007			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	56.27705	100.00000	55.85464			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	88.46836	99.92980	88.25984			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.88914	99.92873	40.79015			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	65.09108	100.85528	64.93219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	100.87824	30.01599	100.87824	29.94271				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.82984	100.00907	28.75999				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.95007	99.91959	20.88471				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	12.89448	100.16737	12.79861				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.15417	100.17350	2.14479				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	85.45510	100.00000	85.25911				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	85.37763	101.40172	85.17906				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	39.18047	101.42165	39.08435				0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.70259	100.00000	39.60641				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	81.73809	100.00000	81.55844				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	37.72077	100.00000	37.62940				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.15108	100.00000	41.05140				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.08251	100.00000	25.02107				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.84279	100.00000	19.79472				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.36893	100.00000	6.35333				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.54915	100.00000	15.51107				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.62212	106.46019	9.59959			0.00	0	0.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	95.71033	100.46941	95.46257			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.03505	100.55268	22.97835			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.53855	100.10089	27.47721			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.58284	100.10166	27.52140			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.38404	100.10553	11.35869			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.35668	102.05054	10.33350			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.22320	102.14122	10.20030			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.47289	100.13874	13.44288			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.03331	102.46074	13.00404			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.38335	102.63527	13.35325			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.51612	109.14290	27.45072			0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.01130	100.35527	12.97932			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.74490	100.36949	7.72587			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.31559	108.22148	11.28584			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.94581	105.26282	17.90394			0.00	0	25,669,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	15.94638	100.76354	15.89571			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.02027	106.38091	9.99695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.73012	64.66904	100.73012	64.50961			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.76118	106.29569	9.73847			0.00	0	6,866,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	34.32198	109.35704	34.24072			0.00	0	1,974,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.93883	108.68196	20.88950			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.82155	112.43670	13.78808		234,767,829,600.00	2,088,000		4,344,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.82287	105.38322	49.70714			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	96.08230	99.21764	95.83201			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	86.85587	98.63643	86.65249			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	75.83863	97.71856	75.68496			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.88751	100.00000	5.87325			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10073	100.00000	0.10049			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.16694	100.00000	6.15201			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.24315	100.00000	6.22803			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.73095	100.89771	5.71696			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.79081	100.90718	5.77667			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.89054	100.92303	5.87615			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.94040	100.93092	5.92589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	100.94038	6.00022	100.94038	5.98556		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.14972	100.96406	6.13470		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.24934	100.97993	6.23407		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.35889	100.99728	6.34336		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.45846	101.01305	6.44267		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.50824	101.02081	6.49233		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.10488	101.11573	7.08750		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.79960	101.22620	7.78049		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10073	100.00000	0.10049		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10073	100.00000	0.10049		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	105.94205	8.00000	44.58977	14,697,600,000,000.00	837,200,000	850,000,000.00	
NBK10B		On 21/04/2014	Spot Bond	101.70052	39.14209	101.70052	39.04583		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	26.92286	101.25975	26.85691		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	18.48423	100.87403	18.43911		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.31042	101.31348	8.79993		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	20.72757	100.75760	20.63586		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	11.59347	100.79541	11.54216		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.77590	18.77785	110.77590	18.73217	886,207,200,000.00	8,000,000	14,892,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.70344	101.00801	17.65969			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.72700	118.84122	11.69682			0.00	0	5,051,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.27458	30.23292	4.27149			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	87.34926	102.03598	87.14160			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.26267	111.25692	20.21349			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.45120	101.70058	20.40091			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.83969	101.79234	7.82039			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	39.46091	103.06649	39.37040			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	42.42838	100.27352	42.32421			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.15557	107.67718	15.11954			0.00	0	6,911,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.20295	100.28219	13.17054			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	83.53057	117.77042	83.33440			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	86.14654	101.18874	85.94418			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	97.45642	100.66622	97.19899			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.37940	100.00000	29.32366			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.10922	100.00000	37.03882			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.56634	100.00000	26.51593			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.92954	100.88001	23.87112			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	96.09734	100.53804	95.84712			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	92.96448	100.29682	92.73086			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	92.71660	100.27583	92.48423			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	92.71660	100.27583	92.48423			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	92.71660	100.27583	92.48423			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.37933	100.26098	22.32498			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.82545	100.01676	21.77257			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.43290	99.92572	21.38102			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.01075	100.72872	17.96635			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.23398	78.84167	17.20663			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.04680	100.68736	14.01219			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.36743	101.44317	12.33707			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.98808	101.58167	12.95617			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.31178	101.36186	12.28159			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.70252	99.92294	11.67420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On 30/01/2013	Spot Bond	100.00000	86.27845	100.00000	86.08056	0.00	0	0.00			
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.09218	74.70107	14.07066	0.00	0	0.00			
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.59978	100.71896	64.44228	0.00	0	0.00			
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.82738	100.42509	42.74134	0.00	0	0.00			
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.75404	100.41859	42.66813	0.00	0	0.00			
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.93248	100.13494	17.85354	0.00	0	0.00			
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.66505	101.09351	8.62660	0.00	0	0.00			
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.24859	100.28784	2.23799	0.00	0	0.00			
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.38510	100.21716	11.32952	0.00	0	0.00			
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.05516	100.00000	3.03223	0.00	0	0.00			
NED11	On 17/09/2015	Spot Bond	108.64353	19.14956	108.64353	19.10371	0.00	0	0.00			
NED12A	On 14/12/2012	Spot Bond	100.43443	95.40576	100.43443	95.15951	0.00	0	0.00			
NED12B	On 14/12/2012	Spot Bond	103.93706	98.72411	103.93706	98.46096	0.00	0	0.00			
NED6	On 20/09/2013	Spot Bond	103.85854	56.19316	103.85854	56.06347	0.00	0	0.00			
NED8	On 08/02/2014	Spot Bond	105.20960	43.55093	105.20960	43.45101	0.00	0	4,140,000.00			
NED9	On 06/07/2017	Spot Bond	100.00389	7.72098	100.00389	7.70227	0.00	0	0.00			
NEDH1A	On 20/11/2018	Spot Bond	122.15519	12.64103	122.15519	12.60779	0.00	0	0.00			

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond			109.62449	9.33357	109.62449	9.30903				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond			100.87482	12.24290	100.87482	12.18808				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond			154.74879	6.30021	154.74879	6.28000				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond			110.78287	11.35639	110.78287	11.32923				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond			112.47442	11.90792	112.47442	11.87589				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			100.87478	10.26764	100.87478	10.24257				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond			100.84223	30.34501	100.84223	30.27095				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond			100.77827	65.65754	100.77827	65.49737				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond			100.82862	15.79183	100.82862	15.74218				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond			114.30671	11.97806	114.30671	11.94538				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			100.88848	30.57846	100.88848	30.50378				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond			100.82727	65.77370	100.82727	65.61318				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond			100.85447	15.92645	100.85447	15.87636				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond			112.37668	12.37081	112.37668	12.33755				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond			100.94287	30.85294	100.94287	30.77757				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond			100.89257	65.92856	100.89257	65.76756				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond			100.90208	16.17429	100.90208	16.12340				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A7	On 22/11/2012	Spot Bond	100.00000	101.40343	100.00000	101.12713			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	67.57839	100.90209	67.41336			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	101.55302	100.00000	101.27631			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	67.81494	100.92679	67.64929			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	101.62782	100.00000	101.35091			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	68.09303	101.02443	67.92656			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	68.46461	101.11272	68.29710			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.39247	101.14634	10.36703			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	11.54873	101.06357	11.52050			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	51.65340	133.37761	51.50364			0.00	0	30,050,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	35.33211	112.65666	35.24500			0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.58317	127.61916	15.54119			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.71223	133.90446	9.68477			0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.62438	166.40319	3.61212			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.99989	132.37089	14.95831			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	87.77412	99.96864	87.56862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	99.87889	40.44970	99.87889	40.35181			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	40.31701	99.88231	40.21945			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.57917	101.83987	10.55312			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.61450	101.27473	19.56644			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	53.00742	101.19990	52.77204			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.17019	101.37662	16.09827			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.26456	100.00000	15.22758			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.31419	100.00000	15.27710			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.34397	100.00000	15.30680			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.05870	100.00000	16.01980			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.85284	100.00000	16.81202			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.81624	100.00000	21.76339			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.52492	110.62267	15.48741			0.00	0	95,271,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.28021	100.00000	4.26138			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.47216	109.71000	12.44688			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.31122	100.00000	23.25474			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.68907	100.00000	6.67268			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	63.45605	100.48296	63.25492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On 25/01/2013	Spot Bond	98.38076	85.09200	98.38076	84.89728			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	58.48368	100.00000	58.35389			0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	68.26031	100.73845	99.72476			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	79.86871	100.00000	99.99986			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.44697	100.42050	30.37212			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	98.30154	103.78737	98.04056			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	95.12774	100.37625	94.88296			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	63.44417	100.37300	63.28826			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	63.61109	100.39251	63.45476			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	63.82807	100.41791	63.67117			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	95.17389	100.38925	94.92896			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.60127	100.43155	30.52603			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	98.50597	103.92808	98.24412			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	63.88930	100.42500	63.73223			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	64.18250	100.42441	64.02472			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	95.25462	100.41200	95.00945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.94612	100.45623	30.87001			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	64.38997	100.48342	64.23159			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	95.46225	100.47042	95.21640			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.32718	100.48350	31.25012			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	64.83493	100.53526	64.67539			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	37.27945	101.01119	37.18832			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	39.82889	115.36704	39.65855			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.85066	90.32933	25.79749			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.18167	36.97373	1.18058			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.43000	123.28278	5.48500	123.10443		99,935,571,630,000.00	404,341,000	2,794,600,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	29.26288	122.26482	29.13260			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.48090	85.50505	13.45441			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	24.32995	128.79704	24.21771			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.41437	81.26980	7.40041			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	62.31727	106.08559	62.17332			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.62000	128.98618	7.75000	127.67066		47,789,048,442,540.00	271,528,667	1,593,513,935.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10892	34.66514	1.10795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	32.55096	1.05833	32.55096	1.05746			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.77317	121.49627	213.75419	121.08854		179,141,916,460,000.00	838,000,000	670,000,000.00	
R197	On 07/12/2023	Spot Bond	1.22000	279.68510	1.22000	279.65327		114,850,800,000.00	94,140,000	299,569,000.00	
R201	On 21/12/2014	Spot Bond	5.01000	110.95809	5.07000	110.82025		380,689,860,000.00	75,986,000	981,545,000.00	
R202	On 07/12/2033	Spot Bond	1.82000	209.94585	1.82000	209.91855		186,531,905,560.00	102,490,058	1,141,126,900.00	
R2023	On 28/02/2023	Spot Bond	7.13000	106.20066	7.21000	105.58977		7,558,798,200,000.00	060,140,000	3,031,595,000.00	
R203	On 15/09/2017	Spot Bond	5.86500	111.39283	5.92500	111.11194		9,005,349,735,000.00	535,439,000	6,679,411,000.00	
R204	On 21/12/2018	Spot Bond	6.15500	112.57943	6.22500	112.19112		15,463,666,647,800.00	512,374,760	6,150,455,734.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.58564	99.20808	10.56211		72,025,066,080,000.00	726,000,000	1,791,564,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.40575	100.00000	41.30544		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.01500	105.36169	5.07500	105.27975		9,091,046,565,000.00	812,771,000	2,123,630,000.00	
R207	On 15/01/2020	Spot Bond	6.43000	107.17072	6.52500	106.60083		14,282,101,238,000.00	221,166,600	5,249,833,000.00	
R208	On 31/03/2021	Spot Bond	6.65000	101.58635	6.73000	101.06080		22,270,367,609,000.00	348,927,460	0,140,230,447.00	
R209	On 31/03/2036	Spot Bond	8.40000	79.02979	8.54000	77.84925		104,213,911,200,000.00	406,418,000	0,001,800,000.00	
R210	On 31/03/2028	Spot Bond	1.61000	158.18162	1.61000	158.16191		3,435,901,000.00	2,134,100	85,600,000.00	
R211	On 31/01/2017	Spot Bond	0.15000	124.26445	0.15000	124.25393		30,000,000.00	200,000	1,162,150,000.00	
R212	On 31/01/2022	Spot Bond	1.09000	129.31008	1.09000	129.29585		236,561,937,000.00	217,029,300	924,451,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	8.18000	90.47619	8.31000	89.34429		15,468,253,210,000.00	890,984,500	3,949,001,222.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.70305	77.73332	9.68548		194,134,224,967,480.00	497,439,000	6,498,575,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	76.54500	98.10852	76.38783		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	52.85687	95.74929	52.74275		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	36.50051	93.40448	36.42331		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	25.63151	91.01110	25.57846		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.63658	87.49080	18.59925		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.48090	85.50505	13.45441		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	9.90183	83.47163	9.88276		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.41437	81.26980	7.40041		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	92.45025	99.35642	92.21818		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	63.19187	96.68315	63.05585		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	94.26296	43.36068	94.26296	43.26928		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	91.92899	30.22265	91.92899	30.16026		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	89.76971	21.35555	89.76971	21.31233		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	86.42385	15.65070	86.42385	15.62001		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	84.45562	11.40285	84.45562	11.38092		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	82.31050	8.46409	82.31050	8.44816		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	79.97373	6.41731	79.97373	6.40552				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.30266	75.56089	5.29339				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.20755	73.15412	4.20039				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.51945	69.91580	3.51369				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.86533	67.83418	2.86076				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.36232	65.82731	2.35865				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.97583	63.84766	1.97284				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.86134	60.09257	1.85867				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.60775	58.22853	1.60551				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.50210	55.42223	1.50009				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.32847	53.71567	1.32674				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.18569	52.07678	1.18419				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.06740	50.50256	1.06609				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.96457	49.04085	0.96342				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87780	47.63992	0.87677				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.35034	40.84619	1.34897				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.28436	39.49703	1.28309				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	38.20719	1.22866	38.20719	1.22749			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.18167	36.97373	1.18058			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.14211	35.79392	1.14108			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10892	34.66514	1.10795			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08123	33.58493	1.08031			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05833	32.55096	1.05746			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	46.05897	100.64880	45.94550			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	59.82252	99.92574	59.67770			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.12728	99.90770	13.09551			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	16.92469	100.96576	16.87141			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.96192	100.00000	1.95329			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	96.82844	100.56581	96.57427			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	63.12453	100.63344	62.92419			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	64.92271	100.61948	64.71669			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	62.20478	100.62865	61.92681			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.53592	100.22952	21.48307			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.63533	100.00000	75.53366			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	96.03433	100.48281	95.78110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.67229	27.90902	101.67229	27.84040				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.44603	5.87500	104.42944				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	14.58832	100.93776	14.52367				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	88.13373	100.29264	87.92081				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	50.73138	100.11180	50.35029				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	12.45804	100.00000	12.36454				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	31.48010	100.68733	31.40253				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	99.80059	101.03586	99.53106				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	97.56105	101.10798	97.29738				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	24.26432	102.70350	24.20412				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.81479	100.28309	13.78737				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.98650	102.22019	11.95688				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.36249	101.97649	15.32461				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.36249	101.97649	15.32461				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	56.88368	99.90414	56.63373				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On 23/08/2013	Spot Bond	100.99069	68.27149	100.99069	67.96883			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	66.11755	100.58819	65.82220			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	48.51564	100.00000	48.15148			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.93837	100.38461	4.91635			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.42933	100.43152	0.42741			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	46.15095	100.88031	46.03703			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.87045	100.00000	39.79151			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	22.95961	101.00223	22.90349			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.73288	5.25000	101.71855			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72176	100.00000	0.72000			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.92420	100.00000	3.91470			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	22.11539	100.00000	0.07012		22,000,000,000,000.00	220,000,000	220,000,000.00	
RW21	On 21/04/2021	Spot Bond	109.50878	9.86574	109.50878	9.84209			0.00	0	5,300,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.40960	105.69036	8.39300			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	81.01583	100.82812	81.01582			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.79457	117.11129	16.75256			0.00	0	81,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.96377	11.47247	100.96377	11.44444			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	9.71339	109.76738	14.39484			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.50472	101.55586	7.48629			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.43311	100.47716	8.41238			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.89041	101.44951	8.86260			0.00	0	1,000,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	13.28246	100.00000	13.18276			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	13.33728	100.00000	13.23717			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.53200	110.28697	23.47590			0.00	0	15,000,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	74.98872	101.21158	74.83923			0.00	0	5,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.15791	101.86258	10.13496			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	35.69373	127.67688	35.59416			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	40.21573	159.66556	40.08555			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	65.70377	152.98792	65.52600			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.09951	117.95662	20.04810			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.01585	118.36117	19.96452			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.97411	118.56412	19.92281			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	69.63604	143.82678	69.44924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	103.68838	10.93567	103.68838	10.91047			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.06064	118.14423	20.00927			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.03973	118.24540	19.98838			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	58.79985	211.65251	58.60609			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.88836			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.10985	100.42831	9.08746			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	32.58899	99.21990	32.50974			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.66729	100.36654	31.58948			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.40641	100.15186	11.37873			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	61.77514	100.16711	61.62525			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.20645	100.00000	56.07029			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.03920	107.02647	11.01309			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.77885	101.09831	37.68643			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.98909	101.18390	11.95974			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.22856	100.29283	8.20836			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.07697	100.00000	1.07459			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.49382	100.30374	8.47296			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.13270	112.35030	13.10075			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	107.31305	9.50028	107.31305	9.47775			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.33122	101.14300	7.30811			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.47180	100.81390	21.41940			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	7.37749	100.85958	7.35428			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	6.98762	100.88565	6.97056			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.24585	107.86744	7.23376			0.00	0	2,437,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	12.17893	100.17939	12.15207			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.50532	102.91713	8.48583			0.00	0	400,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	78.09363	102.48454	77.93166			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.74016	118.34171	16.69792		499,402,016,200.00	4,220,000	3,327,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.99445	68.88690	120.99445	68.70448			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.48132	265.12288	4.46070			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.70954	119.59470	4.69756			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.85567	112.58000	10.82613			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	95.15335	100.00000	94.92999			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.65388	100.00000	2.64738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22594	82.63494	0.22546			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.50891	100.00000	6.45952			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.57877	6.50000	100.56692			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.07597	100.49004	11.04872			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	62.02273	100.22255	61.87053			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.32522	100.24006	17.28269			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.46309	100.37865	10.43737			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.64290	104.63904	10.62550			0.00	0	500,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	60.44944	104.53403	60.31146		352,906,885,280.00	3,376,000	1,688,000.00	
SLI2	On 15/08/2016	Spot Bond	110.17225	14.49834	110.17225	14.46380		0.00	0	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	104.99511	67.46752	104.99511	67.31212		365,382,982,800.00	3,480,000	1,160,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.04310	102.86503	11.01782		0.00	0	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.14731	25.56123	101.14731	30.38157		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.62024	100.91285	10.40303		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.10445	101.15213	16.05055		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.76724	100.91985	8.07588		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	110.58806	16.20598	110.58806	16.16705		0.00	0	0.00	
SSA02	On 20/04/2015	Spot Bond	99.95086	21.00670	99.95086	20.94114		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	100.74418	9.34473	100.74418	11.04306				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.64046	100.29998	10.61434				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.78157	101.49647	9.75064				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.59584	89.26946	8.57843				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.62901	88.92846	8.61159				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.34759	107.77651	24.30679				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.14076	97.48656	10.11890				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.09517	100.44496	9.06635				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.81881	104.60347	10.79370				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.76626	119.58561	19.71515				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.04981	101.19280	3.03761				0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On 14/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	58.67160	100.00000	58.54139			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	58.67160	100.00000	58.54139			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	54.28215	100.00000	54.16168			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	58.67160	100.00000	58.54139			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	58.67160	100.00000	58.54139			0.00	0	0.00
SYN938	On 16/11/2012	Spot Bond	99.48756	66.78078	99.48756	66.78077			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	66.78073	99.48776	66.78072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN941	On 20/11/2012	Spot Bond	99.42961	66.79367	99.42961	66.79366			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	66.79334	99.43109	66.79333			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	66.64440	100.10042	66.64439			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	99.72841	99.40185	99.45828			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	99.45859	99.34562	99.19007			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	98.39340	99.33096	98.13063			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	93.17435	99.03221	92.93940			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	97.86974	99.30851	97.60983			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		81,000,000,000,000.00	810,000,000	405,000,000.00	
SYN958	On 18/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		114,800,000,000,000.00	148,000,000	514,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN959	On 19/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.48940	117.60842	18.44248			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.69227	104.75139	9.66986			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.71048	100.00000	37.62746			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.42392	100.00000	30.19556			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.65401	102.75446	39.56328			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	85.66185	98.53867	85.46421			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	82.82291	98.31078	82.63856			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	94.12196	99.10758	93.88203			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	76.75556	97.81910	76.59800			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66684	100.00000	66.66683			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	82.69128	100.94335	82.50529			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	88.89666	99.98492	88.68553			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	87.65563	99.89383	87.45053			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.56519	101.19250	14.52953			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.39961	107.95127	14.36587			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On 05/03/2013	Spot Bond	100.57712	97.66329	100.57712	97.40417			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.31825	100.87887	37.24377			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	53.42395	100.92142	53.25582			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.14820	101.62026	8.12241			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.39885	101.66672	8.37225			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.17897	102.00557	10.15620			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.52853	100.00000	2.50431			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.52853	100.00000	2.50431			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.52853	100.00000	2.50431			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.93714	101.76658	8.90881			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.52853	100.00000	2.50431			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.08608	101.98019	10.05405			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.52853	100.00000	2.50431			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.79251	102.86169	14.74518			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.52853	100.00000	2.50431			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.43670	101.66078	10.41103			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.24023	101.48088	6.22491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.71591	101.58542	6.69941			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.76914	105.94334	6.75187			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.66457	101.79445	7.64570			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.08504	101.88733	8.06511			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.49898	102.87096	12.46793			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.14761	101.59334	10.12268			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.24192	101.62589	12.21184			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.38687	101.64915	10.36134			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.87392	101.62589	6.85702			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.97943	101.64915	6.96227			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.03217	101.66078	7.01488			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.22739	101.61194	10.20226			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.38687	101.64915	10.36134			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.93438	101.77704	10.90748			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.55893	101.77704	7.54034			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.93438	101.77704	10.90748			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.72880	101.96303	11.69990			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.60915	102.00952	8.58792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.67922	101.95141	11.65044				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.61753	102.88090	15.57872				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.76622	102.93896	12.73449				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.76410	102.91574	15.72492				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	41.89961	100.16956	41.79795				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.67587	115.34604	20.62421				0.00	0	2,585,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.81452	98.42479	10.79429				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.37800	113.10271	9.35480				0.00	0	997,900,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.83317	114.87864	10.80605			4,824,902,880.00		42,000	314,714,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.30344	120.75839	9.27919			7,607,778,570,000.00		63,000,000	128,000,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.18252	105.49834	11.15680				0.00	0	133,200,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.77770	103.04013	8.75757				0.00	0	8,900,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.48023	100.87844	6.45153				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.63150	100.89915	6.60213				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.82302	100.92536	6.79279				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.84317	100.92812	6.81286				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.78922	101.05768	7.75467				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.21464	101.32571	13.15589			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	24.73133	100.00000	24.53280			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.80815	100.00000	12.70533			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.97570	100.00000	10.88759			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75134	10.00000	99.72376			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.75753	9.75000	99.73063			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.76273	100.00000	9.73672			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	77.91800	97.58601	77.75602			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	69.84742	96.66726	69.71845			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	97.87134	99.23248	97.61161			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	89.58186	98.71758	89.36534			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	66.14822	99.76004	66.02294			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	82.63776	98.31631	82.45422			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.43203	114.88602	11.40339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On 21/11/2012	Spot Bond	104.60170	69.10336	104.60170	104.94425				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	40.51991	99.85679	40.42189				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.48701	99.84614	13.45438				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.81487	100.02475	22.75959				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.66860	107.51485	12.63853				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.51504	100.00000	56.37814				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.74223	100.00000	56.60477				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.81796	100.00000	56.68032				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.34546	101.12514	19.28448				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.13909	101.16690	12.10081				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.05009	101.16870	9.02155				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	83.12796	100.00000	82.94919				0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	98.10676	100.62384	97.84214				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.35613	142.66000	8.33586				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.67636	125.92352	18.62686			3,777,705,600.00	30,000	92,010,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.40969	235.74310	6.38210				0.00	0	33,100,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	22.40153	110.71509	22.34797				0.00	0	14,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	112.63018	13.90374	112.63018	13.87003				0.00	0	60,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	12.42979	114.13989	12.39933				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.39822	112.54320	12.36818				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.35133	112.28516	12.32146				0.00	0	21,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	54.59641	95.75673	54.47853				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	45.24085	94.53097	45.14527				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.37448	86.34739	15.34452				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	35.47111	92.99863	35.39677				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.64664	91.84060	29.58582				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.70186	85.12782	12.67713				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.21195	90.00797	22.16714				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.34807	86.33473	15.31817				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.13199	64.79116	2.12868				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.28927	100.00000	7.27544				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02935	100.00000	0.02930				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.28927	100.00000	7.27544				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000		18.73180	100.00000	18.69626			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		18.73180	100.00000	18.69626			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		17.76180	100.00000	17.72810			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		17.76180	100.00000	17.72810			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		16.81007	100.00000	16.77817			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		16.81007	100.00000	16.77817			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		15.81895	100.00000	15.78894			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		15.81895	100.00000	15.78894			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		14.91457	100.00000	14.88628			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		14.91457	100.00000	14.88628			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		14.03522	100.00000	14.00859			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		14.03522	100.00000	14.00859			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		13.28317	100.00000	13.25797			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		12.57142	100.00000	12.54757			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		9.40154	100.00000	9.38370			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		8.88090	100.00000	8.86405			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		8.35728	100.00000	8.34143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
Total for j-Bonds :									,307,759,823,232,900.00	,567,721,147	106 161 641 867.00
Grand Total:									17,760,168,448,930.00	167,766,445	06 163 162 262.00