



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/11/2012

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			8.84550	8.84550	8.92560	8.92560		13.52	109,808,037.00	12,414	325,814.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	896.13740	0.89614	976.11020	0.97611	896.137	16.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.63740	0.00064	0.51020	0.00051	0.637	16.10	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	846.31190	0.84631	926.28800	0.92629	846.312	15.68	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.81190	0.00081	0.68800	0.00069	0.812	15.68	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	746.83290	0.74683	826.74500	0.82674	746.833	14.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	1.33290	0.00133	1.14500	0.00115	1.333	14.85	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	598.91040	0.59891	678.44780	0.67845	598.910	13.98	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	3.41040	0.00341	2.84780	0.00285	3.410	13.98	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,045.75030	1.04575	1,125.80730	1.12581	1,045.750	16.96	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.25030	0.00025	0.20730	0.00021	0.250	16.96	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	531.49600	0.53150	610.39860	0.61040	531.496	13.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	5.99600	0.00600	4.79860	0.00480	5.996	13.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	503.04130	0.50304	581.54570	0.58155	503.041	13.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	7.54130	0.00754	5.94570	0.00595	7.541	13.90	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	796.53810	0.79654	876.48650	0.87649	796.538	15.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	1.03810	0.00104	0.88650	0.00089	1.038	15.27	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	366.79990		0.36680	441.59040	0.44159	366.800	13.79	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	21.29990		0.02130	15.99040	0.01599	21.300	13.79	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	284.17890		0.28418	354.29310	0.35429	284.179	13.71	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	38.67890		0.03868	28.69310	0.02869	38.679	13.71	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	550.62470		0.55062	629.74680	0.62975	550.625	13.94	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	5.12470		0.00512	4.14680	0.00415	5.125	13.94	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	178.42320		0.17842	237.49100	0.23749	178.423	13.60	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	82.92320		0.08292	61.89100	0.06189	82.923	13.60	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	148.97960		0.14898	203.37110	0.20337	148.980	13.56	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	103.47960		0.10348	77.77110	0.07777	103.480	13.56	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	456.37350		0.45637	533.99480	0.53399	456.373	13.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	10.87350		0.01087	8.39480	0.00839	10.873	13.87	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	102.89650		0.10290	143.61190	0.14361	102.896	13.85	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	157.39650		0.15740	118.01190	0.11801	157.396	13.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	71.71120		0.07171	103.29370	0.10329	71.711	14.51	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	226.21120		0.22621	177.69370	0.17769	226.211	14.51	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	210.90050		0.21090	274.18220	0.27418	210.900	13.64	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	65.40050		0.06540	48.58220	0.04858	65.401	13.64	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	49.61110		0.04961	73.51180	0.07351	49.611	15.16	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	304.11110		0.30411	247.91180	0.24791	304.111	15.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	34.25450		0.03425	52.03560	0.05204	34.254	15.82	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	388.75450		0.38875	326.43560	0.32644	388.754	15.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	138.07790		0.13808	190.49100	0.19049	138.078	13.55	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	112.57790		0.11258	84.89100	0.08489	112.578	13.55	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	28.48230		0.02848	43.75390	0.04375	28.482	16.15	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	432.98230		0.43298	368.15390	0.36815	432.982	16.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	12.11520		0.01212	19.23010	0.01923	12.115	17.97	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	666.61520		0.66662	593.63010	0.59363	666.615	17.97	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	69.13300		0.06913	99.87820	0.09988	69.133	14.57	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	233.63300		0.23363	184.27820	0.18428	233.633	14.57	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.23120		0.00023	0.48540	0.00049	0.231	20.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,554.73120		1.55473	1,474.88540	1.47489	1,554.731	20.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.03600		0.00004	0.04690	0.00005	0.036	24.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,254.53600		2.25454	2,174.44690	2.17445	2,254.536	24.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	30.66090		0.03066	46.89530	0.04690	30.661	16.02	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	415.16090		0.41516	351.29530	0.35130	415.161	16.02	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,195.59780		1.19560	1,275.68390	1.27568	1,195.598	17.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.09780		0.00010	0.08390	0.00008	0.098	17.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,145.63380		1.14563	1,225.71340	1.22571	1,145.634	17.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.13380		0.00013	0.11340	0.00011	0.134	17.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,095.68300		1.09568	1,175.75340	1.17575	1,095.683	17.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.18300		0.00018	0.15340	0.00015	0.183	17.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.96690		8.96690	9.04830	9.04830		14.87	10,285,034.30	1,147	53,011.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	562.58140		0.56258	635.02750	0.63503	562.581	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	95.68140		0.09568	86.72750	0.08673	95.681	13.41	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	493.39000		0.49339	558.99690	0.55900	493.390	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	126.49000		0.12649	110.69690	0.11070	126.490	13.57	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	405.14850		0.40515	463.78730	0.46379	405.148	14.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	188.24850		0.18825	165.48730	0.16549	188.248	14.06	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	353.98580		0.35399	407.67780	0.40768	353.986	14.38	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	237.08580		0.23709	209.37780	0.20938	237.086	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	894.81630		0.89482	977.37830	0.97738	894.816	13.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	27.91630		0.02792	29.07830	0.02908	27.916	13.40	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	252.56360		0.25256	293.31700	0.29332	252.564	15.30	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	385.66360		0.38566	345.01700	0.34502	385.664	15.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	207.94010		0.20794	243.18440	0.24318	207.940	15.93	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	491.04010		0.49104	444.88440	0.44488	491.040	15.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	433.00350		0.43300	494.04170	0.49404	433.003	13.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	166.10350		0.16610	145.74170	0.14574	166.103	13.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	143.24680		0.14325	169.41440	0.16941	143.247	17.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	726.34680		0.72635	671.11440	0.67111	726.347	17.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	135.01350		0.13501	159.99530	0.16000	135.014	17.42	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	768.11350		0.76811	711.69530	0.71170	768.114	17.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	288.00940		0.28801	334.18310	0.33418	288.009	14.87	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	321.10940		0.32111	285.88310	0.28588	321.109	14.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	70.39720		0.07040	85.52390	0.08552	70.397	19.97	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,303.49720		1.30350	1,237.22390	1.23722	1,303.497	19.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	50.78830		0.05079	62.59710	0.06260	50.788	21.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,633.88830		1.63389	1,564.29710	1.56430	1,633.888	21.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	183.10800		0.18311	215.03820	0.21504	183.108	16.35	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	566.20800		0.56621	516.73820	0.51674	566.208	16.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	988.53420		0.98853	1,071.12680	1.07113	988.534	13.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	21.63420		0.02163	22.82680	0.02283	21.634	13.75	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	39.41390		0.03941	49.49160	0.04949	39.414	22.63	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,922.51390		1.92251	1,851.19160	1.85119	1,922.514	22.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	86.48510		0.08649	104.15860	0.10416	86.485	19.14	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,119.58510		1.11959	1,055.85860	1.05586	1,119.585	19.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,083.61600		1.08362	1,166.15900	1.16616	1,083.616	14.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	16.71600		0.01672	17.85900	0.01786	16.716	14.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,035.92390		1.03592	1,118.49870	1.11850	1,035.924	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	19.02390		0.01902	20.19870	0.02020	19.024	13.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.07080		9.07080	9.15250	9.15250		15.72	117,920.40	13	11,232.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	569.47510		0.56948	628.13080	0.62813	569.475	14.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	248.67510		0.24868	225.63080	0.22563	248.675	14.51	124,337.55	500	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 14/06/2013	Foreign Exchange Future	8.76	Call	564.29150		0.56429	622.57960	0.62258	564.292	14.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	253.49150		0.25349	230.07960	0.23008	253.492	14.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	221.10860		0.22111	249.04850	0.24905	221.109	18.34	110,554.30	500	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,000.30860		1.00031	946.54850	0.94655	1,000.309	18.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	574.70610		0.57471	633.72610	0.63373	574.706	14.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	243.90610		0.24391	221.22610	0.22123	243.906	14.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.18020		9.18020	9.26000	9.26000		16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	391.35730		0.39136	0.00000	0.00000	391.357	17.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	871.15730		0.87116	0.00000	0.00000	871.157	17.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	282.63890		0.28264	0.00000	0.00000	282.639	19.22	706,597.25	2,500	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,302.43890		1.30244	0.00000	0.00000	1,302.439	19.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	725.21820		0.72522	0.00000	0.00000	725.218	14.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	295.01820		0.29502	0.00000	0.00000	295.018	14.78	442,527.30	1,500	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	396.38070		0.39638	0.00000	0.00000	396.381	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	856.18070		0.85618	0.00000	0.00000	856.181	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	393.86000		0.39386	0.00000	0.00000	393.860	17.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	863.66000		0.86366	0.00000	0.00000	863.660	17.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.26640		9.26640	9.34850	9.34850		16.49	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	742.63790		0.74264	802.29640	0.80230	742.638	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	454.13790		0.45414	431.69640	0.43170	454.138	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	733.18010		0.73318	792.29190	0.79229	733.180	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	466.78010		0.46678	443.79190	0.44379	466.780	15.72	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	496.43430		0.49643	542.26150	0.54226	496.434	17.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	920.03430		0.92003	883.76150	0.88376	920.034	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	368.75270		0.36875	405.47760	0.40548	368.753	19.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,372.35270		1.37235	1,326.97760	1.32698	1,372.353	19.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	764.61700		0.76462	825.50180	0.82550	764.617	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	426.11700		0.42612	404.90180	0.40490	426.117	15.49	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	8.75	Call	851.96660		0.85197	922.27900	0.92228	851.967	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	335.56660		0.33557	323.77900	0.32378	335.567	15.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	777.23390		0.77723	838.81880	0.83882	777.234	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	410.83390		0.41083	390.31880	0.39032	410.834	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	721.45650		0.72146	779.88030	0.77988	721.456	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	482.95650		0.48296	459.28030	0.45928	482.957	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,379.16670		1.37917	1,464.68070	1.46468	1,379.167	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	112.76670		0.11277	116.18070	0.11618	112.767	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.42720		9.42720	9.50810	9.50810		17.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	872.37260		0.87237	920.97650	0.92098	872.373	17.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,045.17260		1.04517	1,012.87650	1.01288	1,045.173	17.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,364.69170		1.36469	1,434.04320	1.43404	1,364.692	15.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	387.49170		0.38749	375.94320	0.37594	387.492	15.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,332.81520		1.33282	1,401.57200	1.40157	1,332.815	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	405.61520		0.40562	393.47200	0.39347	405.615	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,304.91020		1.30491	1,369.60550	1.36961	1,304.910	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	427.71020		0.42771	411.50550	0.41151	427.710	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,674.32790		1.67433	1,748.36230	1.74836	1,674.328	15.20	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	247.12790		0.24713	240.26230	0.24026	247.128	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.11600		10.11600	10.19210	10.19210		18.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,673.53840		1.67354	1,711.38290	1.71138	1,673.538	16.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	707.53840		0.70754	669.28290	0.66928	707.538	16.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,652.48800		1.65249	1,685.47780	1.68548	1,652.488	16.91	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	736.48800		0.73649	693.37780	0.69338	736.488	16.91	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,631.93350		1.63193	1,664.15650	1.66416	1,631.934	17.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	765.93350		0.76593	722.05650	0.72206	765.934	17.03	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.84550		8.84550	8.92560	8.92560		13.52	26,536.50	3	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	102,258.93020		1.02259	110,263.83610	1.10264	102,258.930	16.83	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	7.82	Put	28.93020		0.00029	23.83610	0.00024	28.930	16.83	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	97,269.52510		0.97270	105,272.19400	1.05272	97,269.525	16.54	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	39.52510		0.00040	32.19400	0.00032	39.525	16.54	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	92,283.96710		0.92284	100,283.45730	1.00283	92,283.967	16.25	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	53.96710		0.00054	43.45730	0.00043	53.967	16.25	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	28,079.70530		0.28080	34,973.35840	0.34973	28,079.705	13.20	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	3,529.70530		0.03530	2,413.35840	0.02413	3,529.705	13.20	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	14,804.73880		0.14805	20,099.54240	0.20100	14,804.739	13.46	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	10,254.73880		0.10255	7,539.54240	0.07540	10,254.739	13.46	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	55,007.04070		0.55007	62,908.21430	0.62908	55,007.041	13.65	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	457.04070		0.00457	348.21430	0.00348	457.041	13.65	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	28,863.79840		0.28864	35,817.62270	0.35818	28,863.798	13.19	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	3,313.79840		0.03314	2,257.62270	0.02258	3,313.798	13.19	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.96690		8.96690	9.04830	9.04830		14.87	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	40,514.84820		0.40515	46,378.73470	0.46379	40,514.848	14.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	18,824.84820		0.18825	16,548.73470	0.16549	18,824.848	14.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	39,976.17590		0.39976	45,791.31030	0.45791	39,976.176	14.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	19,286.17590		0.19286	16,961.31030	0.16961	19,286.176	14.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	28,052.21790		0.28052	32,531.26470	0.32531	28,052.218	14.96	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	33,362.21790		0.33362	29,701.26470	0.29701	33,362.218	14.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	43,876.02480		0.43876	50,027.02540	0.50027	43,876.025	13.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	16,186.02480		0.16186	14,197.02540	0.14197	16,186.025	13.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	41,059.63390		0.41060	46,972.04950	0.46972	41,059.634	14.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	18,369.63390		0.18370	16,142.04950	0.16142	18,369.634	14.03	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.07080		9.07080	9.15250	9.15250		15.72	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,470.61420		0.57471	63,372.60510	0.63373	57,470.614	14.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	24,390.61420		0.24391	22,122.60510	0.22123	24,390.614	14.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,947.50830		0.56948	62,813.07540	0.62813	56,947.508	14.51	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 14/06/2013	Foreign Exchange Future	8.75	Put	24,867.50830		0.24868	22,563.07540	0.22563	24,867.508	14.51		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,429.14610		0.56429	62,257.96500	0.62258	56,429.146	14.54		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	25,349.14610		0.25349	23,007.96500	0.23008	25,349.146	14.54		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.07120		14.07120	14.15810	14.15810		11.07		9,216,636.00	655	16,532.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,821.43540		1.82144	1,908.71640	1.90872	1,821.435	17.68		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.23540		0.00024	0.61640	0.00062	0.235	17.68		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,671.27580		1.67128	1,758.76980	1.75877	1,671.276	16.95		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.37580		0.00038	0.96980	0.00097	0.376	16.95		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,621.34010		1.62134	1,708.92810	1.70893	1,621.340	16.70		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.44010		0.00044	1.12810	0.00113	0.440	16.70		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	633.63690		0.63364	723.03020	0.72303	633.637	11.57		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	12.43690		0.01244	14.93020	0.01493	12.437	11.57		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	230.85590		0.23086	299.80100	0.29980	230.856	11.15		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	109.65590		0.10966	91.70100	0.09170	109.656	11.15		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,571.41610		1.57142	1,659.11260	1.65911	1,571.416	16.46		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.51610		0.00052	1.31260	0.00131	0.516	16.46		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	709.23210		0.70923	800.15250	0.80015	709.232	11.63		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	8.03210		0.00803	12.05250	0.01205	8.032	11.63		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	114.25530		0.11426	153.10370	0.15310	114.255	11.59		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	243.05530		0.24306	195.00370	0.19500	243.055	11.59		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	541.93370		0.54193	630.29390	0.63029	541.934	11.48		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	20.73370		0.02073	22.19390	0.02219	20.734	11.48		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	412.70810		0.41271	497.14590	0.49715	412.708	11.36		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	41.50810		0.04151	39.04590	0.03905	41.508	11.36		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.26140		14.26140	14.35010	14.35010		12.53		14,261.40	1	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	983.10170		0.98310	1,077.79100	1.07779	983.102	11.34		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	71.70170		0.07170	77.69100	0.07769	71.702	11.34		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	974.66560		0.97467	1,068.97550	1.06898	974.666	11.34		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 18/03/2013	Foreign Exchange Future	13.36	Put	73.26560		0.07327	78.87550	0.07888	73.266	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	714.32400		0.71432	786.26520	0.78627	714.324	11.54	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	152.92400		0.15292	136.16520	0.13617	152.924	11.54	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	589.19680		0.58920	654.46630	0.65447	589.197	11.90	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	227.79680		0.22780	204.36630	0.20437	227.797	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	991.56450		0.99156	1,086.62160	1.08662	991.564	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	70.16450		0.07016	76.52160	0.07652	70.164	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	356.39930		0.35640	400.30790	0.40031	356.399	12.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	494.99930		0.49500	450.20790	0.45021	494.999	12.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	835.61770		0.83562	921.95950	0.92196	835.618	11.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	104.21770		0.10422	101.85950	0.10186	104.218	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.42400		14.42400	14.51320	14.51320		13.49	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	887.00030		0.88700	956.93390	0.95693	887.000	12.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	263.00030		0.26300	243.73390	0.24373	263.000	12.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	881.08870		0.88109	950.74790	0.95075	881.089	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	267.08870		0.26709	247.54790	0.24755	267.089	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	616.07200		0.61607	670.35590	0.67036	616.072	13.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	532.07200		0.53207	497.15590	0.49716	532.072	13.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	591.60680		0.59161	644.13820	0.64414	591.607	13.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	567.60680		0.56761	530.93820	0.53094	567.607	13.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	501.99220		0.50199	546.94010	0.54694	501.992	13.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	727.99220		0.72799	683.74010	0.68374	727.992	13.94	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	455.93550		0.45594	496.81650	0.49682	455.936	14.27	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	831.93550		0.83194	783.61650	0.78362	831.936	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,491.47440		1.49147	1,581.58190	1.58158	1,491.474	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	67.47440		0.06747	68.38190	0.06838	67.474	11.55	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	892.94350		0.89294	963.60250	0.96360	892.944	12.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	258.94350		0.25894	240.40250	0.24040	258.943	12.16	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	15.30	Call	334.58940	0.33459	364.08630	0.36409	334.589	15.36	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,210.58940	1.21059	1,150.88630	1.15089	1,210.589	15.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,446.59860	2.44660	2,547.62420	2.54762	2,446.599	13.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	22.59860	0.02260	34.42420	0.03442	22.599	13.99	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10890	0.10890	0.10990	0.10990		14.44	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,550.00660	0.02550	2,650.00900	0.02650	2,550.007	26.01	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00660	0.00000	0.00900	0.00000	0.007	26.01	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,550.12540	0.01550	1,650.17640	0.01650	1,550.125	18.83	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.12540	0.00000	0.17640	0.00000	0.125	18.83	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	569.42450	0.00569	666.34730	0.00666	569.424	15.27	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	19.42450	0.00019	16.34730	0.00016	19.425	15.27	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	115.79150	0.00116	172.53520	0.00173	115.791	14.44	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	225.79150	0.00226	182.53520	0.00183	225.792	14.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11060	0.11060	0.11160	0.11160		16.27	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,121.11040	0.01121	1,218.61810	0.01219	1,121.110	15.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	61.11040	0.00061	58.61810	0.00059	61.110	15.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	439.41830	0.00439	501.02210	0.00501	439.418	16.27	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	379.41830	0.00379	341.02210	0.00341	379.418	16.27	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,065.24840	0.02065	2,165.46560	0.02165	2,065.248	16.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.24840	0.00005	5.46560	0.00005	5.248	16.73	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.31290	11.31290	11.36500	11.36500		10.87	565,645.00	50	73,756.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	924.49950	0.92450	976.73120	0.97673	924.499	14.30	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	1.59950	0.00160	1.73120	0.00173	1.599	14.30	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	914.55820	0.91456	966.78500	0.96678	914.558	14.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1.65820	0.00166	1.78500	0.00179	1.658	14.22	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	522.01410	0.52201	572.05760	0.57206	522.014	11.57	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	9.11410	0.00911	7.05760	0.00706	9.114	11.57	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	10.82	Call	503.27680		0.50328	553.18580	0.55319	503.277	11.54	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	10.37680		0.01038	8.18580	0.00819	10.377	11.54	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	974.23870		0.97424	1,026.48880	1.02649	974.239	14.66	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	1.33870		0.00134	1.48880	0.00149	1.339	14.66	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	343.11740		0.34312	391.68570	0.39169	343.117	11.29	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	30.21740		0.03022	26.68570	0.02669	30.217	11.29	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	263.60860		0.26361	311.16580	0.31117	263.609	11.15	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	50.70860		0.05071	46.16580	0.04617	50.709	11.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	874.81860		0.87482	927.02090	0.92702	874.819	13.93	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	1.91860		0.00192	2.02090	0.00202	1.919	13.93	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,014.06410		1.01406	1,066.32310	1.06632	1,014.064	14.96	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	1.16410		0.00116	1.32310	0.00132	1.164	14.96	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	64.16420		0.06416	93.25160	0.09325	64.164	11.59	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	251.26420		0.25126	228.25160	0.22825	251.264	11.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	385.75790		0.38576	434.73140	0.43473	385.758	11.36	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	22.85790		0.02286	19.73140	0.01973	22.858	11.36	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,812.95710		1.81296	1,865.04860	1.86505	1,812.957	19.93	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.05710		0.00006	0.04860	0.00005	0.057	19.93	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,463.11360		1.46311	1,515.21760	1.51522	1,463.114	17.85	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.21360		0.00021	0.21760	0.00022	0.214	17.85	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.48180		11.48180		11.48180	11.53540	11.53540		12.23	0.00	0	12,572.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	78.36260		0.07836	94.96520	0.09497	78.363	15.71	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,236.56260		1.23656	1,199.56520	1.19957	1,236.563	15.71	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	598.53100		0.59853	658.31870	0.65832	598.531	11.27	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	106.73100		0.10673	112.91870	0.11292	106.731	11.27	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	591.52180		0.59152	651.23840	0.65124	591.522	11.29	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	109.72180		0.10972	115.83840	0.11584	109.722	11.29	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	584.56850		0.58457	644.20720	0.64421	584.568	11.31	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 18/03/2013	Foreign Exchange Future	11.01	Put	112.76850		0.11277	118.80720	0.11881	112.769	11.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	612.70620		0.61271	672.62540	0.67263	612.706	11.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	100.90620		0.10091	107.22540	0.10723	100.906	11.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.62770		11.62770	11.68180	11.68180		13.03	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	632.76770		0.63277	687.92220	0.68792	632.768	12.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	265.06770		0.26507	266.12220	0.26612	265.068	12.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	643.88010		0.64388	699.27410	0.69927	643.880	12.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	256.18010		0.25618	257.47410	0.25747	256.180	12.29	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	638.30310		0.63830	693.57830	0.69358	638.303	12.31	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	260.60310		0.26060	261.77830	0.26178	260.603	12.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.90660		11.90660	11.96180	11.96180		14.06	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,025.82870		1.02583	1,086.49920	1.08650	1,025.829	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	319.22870		0.31923	324.69920	0.32470	319.229	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	891.07550		0.89108	948.50600	0.94851	891.076	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	427.47550		0.42748	429.70600	0.42971	427.476	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	866.51140		0.86651	923.41930	0.92342	866.511	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	452.91140		0.45291	454.61930	0.45462	452.911	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	842.66650		0.84267	899.02490	0.89902	842.666	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	479.06650		0.47907	480.22490	0.48022	479.067	13.36	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.55535		110.55535	110.55760	110.55760			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	434.65000		0.43465	432.40000	0.43240	434.650		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	444.65000		0.44465	442.40000	0.44240	444.650		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	454.65000		0.45465	452.40000	0.45240	454.650		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.11595		109.11595	109.11616	109.11616			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
2038	On 07/02/2013	Bond Future	105.99	Call	3,125.95000		3.12595	3,126.16000	3.12616	3,125.950		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	3,115.95000		3.11595	3,116.16000	3.11616	3,115.950		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	3,105.95000		3.10595	3,106.16000	3.10616	3,105.950		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			114.02981		114.02981	114.02952	114.02952			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,039.81000		1.03981	1,039.52000	1.03952	1,039.810		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	1,029.81000		1.02981	1,029.52000	1.02952	1,029.810		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
2050	On 07/02/2013	Bond Future	113.01	Call	1,019.81000		1.01981	1,019.52000	1.01952	1,019.810		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			481.45900		481.45900	481.46000	481.46000			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.52100		487.52100	487.52900	487.52900			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.26800		428.26800	428.32000	428.32000			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.66000		433.66000	433.71900	433.71900			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.20000		9.20000	9.19540	9.19540		9.93	0.00	0	9,287.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	900.59660		0.90060	898.06700	0.89807	900.597	15.40	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.59660		0.00060	2.66700	0.00267	0.597	15.40	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	741.17260		0.74117	739.97510	0.73998	741.173	13.92	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	1.17260		0.00117	4.57510	0.00458	1.173	13.92	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,160.96260		1.16096	1,157.03270	1.15703	1,160.963	17.32	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.16260		0.00016	0.83270	0.00083	0.163	17.32	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 14/12/2012	Foreign Exchange Future	8.09	Call	1,111.00730		1.11101	1,107.24040	1.10724	1,111.007	16.95	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.20730		0.00021	1.04040	0.00104	0.207	16.95	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,061.06510		1.06107	1,057.50030	1.05750	1,061.065	16.59	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.26510		0.00027	1.30030	0.00130	0.265	16.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.25210		9.25210	9.24840	9.24840		11.22	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	899.17970		0.89918	917.73070	0.91773	899.180	11.47	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	15.67970		0.01568	37.93070	0.03793	15.680	11.47	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	852.34690		0.85235	869.54850	0.86955	852.347	11.40	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	18.84690		0.01885	39.74850	0.03975	18.847	11.40	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	768.19000		0.76819	781.91470	0.78191	768.190	11.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	26.09000		0.02609	43.51470	0.04351	26.090	11.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	947.12570		0.94713	964.98480	0.96498	947.126	11.66	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	13.62570		0.01363	35.18480	0.03518	13.626	11.66	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.29610		9.29610	9.29340	9.29340			0.00	0	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	536.10000		0.53610	533.40000	0.53340	536.100		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	556.10000		0.55610	553.40000	0.55340	556.100		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	546.10000		0.54610	543.40000	0.54340	546.100		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			9.34230		9.34230	9.34110	9.34110		12.74	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	664.33050		0.66433	656.41260	0.65641	664.331	12.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	212.03050		0.21203	205.31260	0.20531	212.030	12.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	657.66050		0.65766	649.50880	0.64951	657.661	12.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	215.36050		0.21536	208.40880	0.20841	215.360	12.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	651.61300		0.65161	643.45270	0.64345	651.613	12.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	219.31300		0.21931	212.35270	0.21235	219.313	12.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.65700		9.65700	9.67030	9.67030		14.31	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 14/12/2015	Foreign Exchange Future	7.25	Call	2,530.93360		2.53093	2,567.74660	2.56775	2,530.934	14.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	123.93360		0.12393	147.44660	0.14745	123.934	14.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,487.45900		2.48746	2,520.38490	2.52038	2,487.459	14.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	130.45900		0.13046	150.08490	0.15008	130.459	14.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,444.24630		2.44425	2,473.06660	2.47307	2,444.246	13.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	137.24630		0.13725	152.76660	0.15277	137.246	13.99	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.87390		8.87390	8.90980	8.90980		13.06	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,120.51300		1.12051	1,156.41200	1.15641	1,120.513	17.81	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.21300		0.00021	0.21200	0.00021	0.213	17.81	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,070.58470		1.07058	1,106.48360	1.10648	1,070.585	17.51	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.28470		0.00028	0.28360	0.00028	0.285	17.51	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,020.68060		1.02068	1,056.57930	1.05658	1,020.681	17.20	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.38060		0.00038	0.37930	0.00038	0.381	17.20	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	529.33260		0.52933	565.17020	0.56517	529.333	13.58	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	5.43260		0.00543	5.37020	0.00537	5.433	13.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.97630		8.97630	9.01270	9.01270		13.55	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	456.86840		0.45687	487.74260	0.48774	456.868	13.06	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	130.56840		0.13057	125.04260	0.12504	130.568	13.06	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	450.37820		0.45038	481.03550	0.48104	450.378	13.07	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	134.07820		0.13408	128.33550	0.12834	134.078	13.07	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	463.42040		0.46342	494.50460	0.49450	463.420	13.04	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	127.12040		0.12712	121.80460	0.12180	127.120	13.04	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.26850		0.26850	0.33190	0.33190			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.34430		0.34430	0.32620	0.32620			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00020		0.00020	0.00010	0.00010			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
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00030		0.00030	0.00030	0.00030				0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.42470		0.42470	0.38850	0.38850				0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00010		0.00010	0.00020	0.00020				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			0.34450		0.34450	0.32630	0.32630				0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.42510		0.42510	0.38880	0.38880				0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00010		0.00010	0.00020	0.00020				0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.24380		0.24380	0.23640	0.23640				0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.32310		0.32310	0.36240	0.36240				0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.06190		0.06190	0.08610	0.08610				0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			6,079.03000		6,079.03000	8,247.37000	8,247.37000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			8,546.93000		8,546.93000	11,242.77000	11,242.77000				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			6,584.75000		6,584.75000	5,729.16000	5,729.16000				0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.12340		0.12340	0.13810	0.13810				0.00	0	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.39170		9.39170	9.43840	9.43840		11.35		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	365.55230		0.36555	408.49890	0.40850	365.552	11.58		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	13.85230		0.01385	10.09890	0.01010	13.852	11.58		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	886.51720		0.88652	933.67570	0.93368	886.517	14.29		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 14/12/2012	Foreign Exchange Future	8.51	Put	0.41720		0.00042	0.87570	0.00088	0.417	14.29	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	836.66950		0.83667	883.85290	0.88385	836.669	13.99	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.56950		0.00057	1.05290	0.00105	0.570	13.99	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	401.87990		0.40188	445.38400	0.44538	401.880	11.61	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	10.17990		0.01018	6.98400	0.00698	10.180	11.61	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	936.40610		0.93641	983.35370	0.98335	936.406	14.59	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.30610		0.00031	0.55370	0.00055	0.306	14.59	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.53750		9.53750	9.58590	9.58590		13.69	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	505.24460		0.50524	546.89880	0.54690	505.245	12.60	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	117.74460		0.11774	110.99880	0.11100	117.745	12.60	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	498.71170		0.49871	540.19640	0.54020	498.712	12.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	121.21170		0.12121	114.29640	0.11430	121.212	12.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	511.83940		0.51184	553.65920	0.55366	511.839	12.57	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	114.33940		0.11434	107.75920	0.10776	114.339	12.57	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.81830		8.81830	8.89730	8.89730		12.83	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	4.90290		0.00490	24.23030	0.02423	4.903	16.19	0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	186.60290		0.18660	126.93030	0.12693	186.603	16.19	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	144.66960		0.14467	224.07500	0.22407	144.670	14.47	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	6.36960		0.00637	6.77500	0.00678	6.370	14.47	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	85.44270		0.08544	161.80560	0.16181	85.443	13.51	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	17.14270		0.01714	14.50560	0.01451	17.143	13.51	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry			11.27580		11.27580	11.32580	11.32580		11.10	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Call	26.15440		0.02615	75.98710	0.07599	26.154	11.10	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Put	50.35440		0.05035	50.18710	0.05019	50.354	11.10	0.00	0	3,000.00
DAEU	On 21/11/2012	Any day expiry	11.39	Call	7.51930		0.00752	40.61020	0.04061	7.519	12.59	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.39	Put	121.71930		0.12172	104.81020	0.10481	121.719	12.59	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Call	6.51260		0.00651	37.76620	0.03777	6.513	12.76	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
DAEU	On 21/11/2012	Any day expiry	11.40	Put	130.71260		0.13071	111.96620	0.11197	130.713	12.76	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Call	5.63840		0.00564	35.10660	0.03511	5.638	12.92	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Put	139.83840		0.13984	119.30660	0.11931	139.838	12.92	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.89220		11.89220	11.94730	11.94730		14.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	662.77330		0.66277	715.38340	0.71538	662.773	14.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	670.57330		0.67057	668.08340	0.66808	670.573	14.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	658.98620		0.65899	711.39330	0.71139	658.986	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	676.78620		0.67679	674.09330	0.67409	676.786	14.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	666.53260		0.66653	719.40220	0.71940	666.533	14.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	664.33260		0.66433	662.10220	0.66210	664.333	14.00	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.82310		8.82310	8.90260	8.90260		12.75	0.00	23,000	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	17.75270		0.01775	44.56050	0.04456	17.753	14.32	0.00	0	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	194.65270		0.19465	141.96050	0.14196	194.653	14.32	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	68.71950		0.06872	127.64520	0.12765	68.719	12.89	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	65.61950		0.06562	45.04520	0.04505	65.619	12.89	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	63.55080		0.06355	120.95850	0.12096	63.551	12.84	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	70.45080		0.07045	48.35850	0.04836	70.451	12.84	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	58.62030		0.05862	114.45270	0.11445	58.620	12.79	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	75.52030		0.07552	51.85270	0.05185	75.520	12.79	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.82650		8.82650	8.90640	8.90640		13.35	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,106.52740		1.10653	1,186.42970	1.18643	1,106.527	22.65	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.02740		0.00003	0.02970	0.00003	0.027	22.65	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	976.54780		0.97655	1,056.46060	1.05646	976.548	20.84	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.04780		0.00005	0.06060	0.00006	0.048	20.84	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	826.59690		0.82660	906.54370	0.90654	826.597	18.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.09690		0.00010	0.14370	0.00014	0.097	18.75	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	340.68940		0.34069	419.01290	0.41901	340.689	13.56	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	4.18940		0.00419	2.61290	0.00261	4.189	13.56	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 30/11/2012	Any day expiry	8.50	Call	331.21180		0.33121	409.19670	0.40920	331.212	13.55	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	4.71180		0.00471	2.79670	0.00280	4.712	13.55	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	321.78900		0.32179	399.54830	0.39955	321.789	13.55	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	5.28900		0.00529	3.14830	0.00315	5.289	13.55	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	275.65710		0.27566	351.98140	0.35198	275.657	13.52	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	9.15710		0.00916	5.58140	0.00558	9.157	13.52	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	145.63150		0.14563	212.01800	0.21202	145.631	13.42	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	39.13150		0.03913	25.61800	0.02562	39.132	13.42	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	25.84030		0.02584	52.20850	0.05221	25.840	14.88	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	219.34030		0.21934	165.80850	0.16581	219.340	14.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.86330		8.86330	8.94380	8.94380		13.60	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	400.05360		0.40005	473.22240	0.47322	400.054	12.68	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	26.75360		0.02675	19.42240	0.01942	26.754	12.68	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	391.74840		0.39175	464.22780	0.46423	391.748	12.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	28.44840		0.02845	20.42780	0.02043	28.448	12.70	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	383.52190		0.38352	455.27840	0.45528	383.522	12.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	30.22190		0.03022	21.47840	0.02148	30.222	12.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	320.75570		0.32076	386.93510	0.38694	320.756	12.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	47.45570		0.04746	33.13510	0.03314	47.456	12.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	231.78040		0.23178	288.91860	0.28892	231.780	13.20	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	88.48040		0.08848	65.11860	0.06512	88.480	13.20	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	98.11010		0.09811	129.46840	0.12947	98.110	14.31	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	254.81010		0.25481	205.66840	0.20567	254.810	14.31	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,143.77820		1.14378	1,224.21910	1.22422	1,143.778	15.96	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.47820		0.00048	0.41910	0.00042	0.478	15.96	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,014.20410		1.01420	1,094.52300	1.09452	1,014.204	15.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.90410		0.00090	0.72300	0.00072	0.904	15.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	865.19170		0.86519	945.17730	0.94518	865.192	14.41	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	8.00	Put	1.89170		0.00189	1.37730	0.00138	1.892	14.41	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.90830		8.90830	8.98970	8.98970		13.80	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	314.26690		0.31427	371.36710	0.37137	314.267	13.32	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	125.96690		0.12597	101.66710	0.10167	125.967	13.32	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	175.32560		0.17533	210.05260	0.21005	175.326	14.38	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	287.02560		0.28703	240.35260	0.24035	287.026	14.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	384.24330		0.38424	447.81340	0.44781	384.243	13.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	85.94330		0.08594	68.11340	0.06811	85.943	13.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	377.48800		0.37749	440.50190	0.44050	377.488	13.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	89.18800		0.08919	70.80190	0.07080	89.188	13.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,062.50470		1.06250	1,143.89160	1.14389	1,062.505	14.19	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.20470		0.00420	4.19160	0.00419	4.205	14.19	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	915.26690		0.91527	996.65270	0.99665	915.267	13.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	6.96690		0.00697	6.95270	0.00695	6.967	13.47	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	391.07610		0.39108	455.19660	0.45520	391.076	13.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	82.77610		0.08278	65.49660	0.06550	82.776	13.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.94320		8.94320	9.02440	9.02440		14.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	438.85240		0.43885	502.19200	0.50219	438.852	13.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	115.65240		0.11565	97.79200	0.09779	115.652	13.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	378.43450		0.37843	436.52400	0.43652	378.434	13.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	155.23450		0.15523	132.12400	0.13212	155.235	13.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	451.75910		0.45176	516.11560	0.51612	451.759	13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	108.55910		0.10856	91.71560	0.09172	108.559	13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	238.41350		0.23841	278.64850	0.27865	238.413	14.75	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	315.21350		0.31521	274.24850	0.27425	315.213	14.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	445.27150		0.44527	509.11110	0.50911	445.272	13.34	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	112.07150		0.11207	94.71110	0.09471	112.071	13.34	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,102.78760		1.10279	1,184.35300	1.18435	1,102.788	14.17	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 26/02/2013	Any day expiry	7.85	Put	9.58760		0.00959	9.95300	0.00995	9.588	14.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	957.99880		0.95800	1,039.66550	1.03967	957.999	13.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	14.79880		0.01480	15.26550	0.01527	14.799	13.60	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.97640		8.97640	9.05790	9.05790		14.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	282.16470		0.28216	325.93480	0.32593	282.165	15.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	365.76470		0.36576	328.03480	0.32803	365.765	15.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	296.71330		0.29671	342.71120	0.34271	296.713	15.02	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	340.31330		0.34031	304.81120	0.30481	340.313	15.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	289.34210		0.28934	334.11000	0.33411	289.342	15.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	352.94210		0.35294	316.21000	0.31621	352.942	15.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	285.72840		0.28573	329.88340	0.32988	285.728	15.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	359.32840		0.35933	321.98340	0.32198	359.328	15.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,000.59860		1.00060	1,084.17130	1.08417	1,000.599	13.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	24.19860		0.02420	26.27130	0.02627	24.199	13.76	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.01320		9.01320	9.09490	9.09490		15.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	348.72920		0.34873	397.95340	0.39795	348.729	15.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	375.52920		0.37553	343.05340	0.34305	375.529	15.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	344.98200		0.34498	393.76810	0.39377	344.982	15.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	381.78200		0.38178	348.86810	0.34887	381.782	15.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	341.27620		0.34128	389.62980	0.38963	341.276	15.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	388.07620		0.38808	354.72980	0.35473	388.076	15.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,048.93990		1.04894	1,134.37650	1.13438	1,048.940	13.97	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	35.73990		0.03574	39.47650	0.03948	35.740	13.97	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	356.36100		0.35636	406.45760	0.40646	356.361	15.21	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	363.16100		0.36316	331.55760	0.33156	363.161	15.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.11510		9.11510	9.19650	9.19650		15.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	442.87760		0.44288	481.17440	0.48117	442.878	16.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	527.77760		0.52778	484.67440	0.48467	527.778	16.19	0.00	0	1,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.21	Call	439.39460		0.43939	477.45220	0.47745	439.395	16.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	534.29460		0.53429	490.95220	0.49095	534.295	16.22	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	282.64090		0.28264	309.00050	0.30900	282.641	18.13	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	967.54090		0.96754	912.50050	0.91250	967.541	18.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	446.39000		0.44639	484.93340	0.48493	446.390	16.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	521.29000		0.52129	478.43340	0.47843	521.290	16.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.15590		9.15590	9.23710	9.23710		16.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	322.52690		0.32253	348.41680	0.34842	322.527	18.23	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,006.62690		1.00663	951.31680	0.95132	1,006.627	18.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	468.16240		0.46816	503.92430	0.50392	468.162	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	602.26240		0.60226	556.82430	0.55682	602.262	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	464.84120		0.46484	500.38540	0.50039	464.841	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	608.94120		0.60894	563.28540	0.56329	608.941	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	461.54540		0.46155	496.87660	0.49688	461.545	16.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	615.64540		0.61565	569.77660	0.56978	615.645	16.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	485.21820		0.48522	522.05300	0.52205	485.218	16.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	569.31820		0.56932	524.95300	0.52495	569.318	16.39	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.18830		9.18830	9.27010	9.27010		16.27	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	506.31720		0.50632	548.62750	0.54863	506.317	16.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	618.01720		0.61802	578.52750	0.57853	618.017	16.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	502.93540		0.50294	545.02460	0.54502	502.935	16.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	624.63540		0.62464	584.92460	0.58492	624.635	16.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	350.13280		0.35013	381.42570	0.38143	350.133	18.26	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,041.83280		1.04183	991.32570	0.99133	1,041.833	18.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	513.16470		0.51316	555.92330	0.55592	513.165	16.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	604.86470		0.60486	565.82330	0.56582	604.865	16.50	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	509.72700		0.50973	552.26260	0.55226	509.727	16.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	611.42700		0.61143	572.16260	0.57216	611.427	16.53	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
EL28	On 07/02/2013	Bond Future			111.06820		111.06820	111.06792	111.06792				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	1,941.80000		1.94180	1,942.08000	1.94208	1,941.800			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	1,921.80000		1.92180	1,922.08000	1.92208	1,921.800			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	1,931.80000		1.93180	1,932.08000	1.93208	1,931.800			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
ES33	On 07/02/2013	Bond Future			9.09984		88.32975	9.08564	88.44579				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	4,766.18000		4.76618	4,650.14000	4.65014	4,766.180			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	4,677.49000		4.67749	4,561.45000	4.56145	4,677.490			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	4,588.93000		4.58893	4,472.89000	4.47289	4,588.930			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			428.72500		428.72500	428.78400	428.78400				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	42,650.00000		4.26500	42,060.00000	4.20600	42,650.000			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	42,750.00000		4.27500	42,160.00000	4.21600	42,750.000			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	42,850.00000		4.28500	42,260.00000	4.22600	42,850.000			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
GOVI	On 02/05/2013	GOVI			434.12400		434.12400	434.18800	434.18800				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	11,340.00000		1.13400	11,980.00000	1.19800	11,340.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	11,240.00000		1.12400	11,880.00000	1.18800	11,240.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	11,140.00000		1.11400	11,780.00000	1.17800	11,140.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	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			194.17900		194.17900	194.13700	194.13700				0.00	0	610.00
IGOV	On 02/05/2013	Index Future			196.62400		196.62400	196.58400	196.58400				0.00	0	0.00
ILBI	On 07/02/2013	Index Future			518.14500		518.14500	518.14700	518.14700				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			5.02000		94.98000	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			4.91000		95.09000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.90000		95.10000	4.92000	95.08000				0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.88000		95.12000	4.90000	95.10000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.88000		95.12000	4.91000	95.09000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.94000		95.06000	4.97000	95.03000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.03000		94.97000	5.07000	94.93000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000		94.84000	5.19000	94.81000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.30000		94.70000	5.35000	94.65000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.46000		94.54000	5.51000	94.49000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.23540		7.23540	7.21410	7.21410			9.68	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	948.15570		0.94816	926.87090	0.92687	948.156	16.79		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.05570		0.00006	0.07090	0.00007	0.056	16.79		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	898.17550		0.89818	876.89640	0.87690	898.176	16.30		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.07550		0.00008	0.09640	0.00010	0.075	16.30		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	848.20280		0.84820	826.93170	0.82693	848.203	15.81		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.10280		0.00010	0.13170	0.00013	0.103	15.81		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	785.55310		0.78555	764.29670	0.76430	785.553	15.20		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.15310		0.00015	0.19670	0.00020	0.153	15.20		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	605.86660		0.60587	584.67550	0.58468	605.867	13.30		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.46660		0.00047	0.57550	0.00058	0.467	13.30		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.29840		7.29840	7.27670	7.27670			10.76	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	438.72480		0.43872	426.70960	0.42671	438.725	10.54		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	40.32480		0.04032	50.00960	0.05001	40.325	10.54		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	430.44530		0.43045	418.82660	0.41883	430.445	10.52		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	42.04530		0.04205	52.12660	0.05213	42.045	10.52		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	447.06290		0.44706	434.90450	0.43490	447.063	10.55		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	38.66290		0.03866	48.20450	0.04820	38.663	10.55		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future			7.19787	107.42736	7.19364	107.45800			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	1,151.37000	1.15137	1,120.73000	1.12073	1,151.370		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	1,077.95000	1.07795	1,047.31000	1.04731	1,077.950		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	1,004.60000	1.00460	973.96000	0.97396	1,004.600		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.26098	104.80661	7.25644	104.83879			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	1,436.81000	1.43681	1,404.63000	1.40463	1,436.810		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	1,581.19000	1.58119	1,549.01000	1.54901	1,581.190		0.00	0	0.00
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	1,508.97000	1.50897	1,476.79000	1.47679	1,508.970		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.32622	106.21884	7.32150	106.25150			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	250.98000	0.25098	218.32000	0.21832	250.980		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	181.61000	0.18161	148.95000	0.14895	181.610		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	112.30000	0.11230	79.64000	0.07964	112.300		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.46977	124.70049	5.45406	124.74236		2.14	0.00	0	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,162.26000	2.16226	2,204.56000	2.20456	2,162.260	2.26	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	27.90000	0.02790	28.33000	0.02833	27.900	2.26	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,715.30000	2.71530	2,757.54000	2.75754	2,715.300	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	9.92000	0.00992	10.29000	0.01029	9.920	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,224.56000	3.22456	3,266.63000	3.26663	3,224.560	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	3.17000	0.00317	3.37000	0.00337	3.170	2.29	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 07/02/2013	Bond Future	6.75	Call	3,352.26000		3.35226	3,394.30000	3.39430	3,352.260	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	2.33000		0.00233	2.50000	0.00250	2.330	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,479.99000		3.47999	3,522.00000	3.52200	3,479.990	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	1.70000		0.00170	1.84000	0.00184	1.700	2.29	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.49200		119.39894	5.47398	119.44263		2.09	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	504.31000		0.50431	528.84000	0.52884	504.310	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	849.19000		0.84919	830.03000	0.83003	849.190	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	514.79000		0.51479	539.60000	0.53960	514.790	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	835.34000		0.83534	816.46000	0.81646	835.340	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	493.97000		0.49397	518.23000	0.51823	493.970	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	863.19000		0.86319	843.76000	0.84376	863.190	2.07	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.53450		115.89637	5.50927	115.94393		1.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	983.04000		0.98304	1,012.24000	1.01224	983.040	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	840.85000		0.84085	822.49000	0.82249	840.850	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	962.65000		0.96265	991.53000	0.99153	962.650	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	858.10000		0.85810	839.42000	0.83942	858.100	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	972.82000		0.97282	1,001.85000	1.00185	972.820	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	849.45000		0.84945	830.92000	0.83092	849.450	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			7.69215		125.18273	7.68798	125.22361		13.07	0.00	0	38,006.00
R186	On 07/02/2013	Bond Future	7.00	Call	750.41000		0.75041	796.08000	0.79608	750.410	12.78	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,803.09000		7.80309	7,807.88000	7.80788	7,803.090	12.78	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,341.70000		1.34170	1,402.11000	1.40211	1,341.700	12.88	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,783.65000		5.78365	5,803.18000	5.80318	5,783.650	12.88	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	7.50	Call	2,197.14000		2.19714	2,269.21000	2.26921	2,197.140	12.97	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,100.59000		4.10059	4,131.78000	4.13178	4,100.590	12.97	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,905.57000		6.90557	6,980.01000	6.98001	6,905.570	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	962.04000		0.96204	995.60000	0.99560	962.040	13.40	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,228.48000		8.22848	8,298.16000	8.29816	8,228.480	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	655.69000		0.65569	684.49000	0.68449	655.690	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,339.34000		3.33934	3,417.97000	3.41797	3,339.340	13.07	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,774.22000		2.77422	2,811.97000	2.81197	2,774.220	13.07	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,760.90000		4.76090	4,840.55000	4.84055	4,760.900	13.21	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,794.95000		1.79495	1,833.72000	1.83372	1,794.950	13.21	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,606.47000		8.60647	8,674.72000	8.67472	8,606.470	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	586.81000		0.58681	614.18000	0.61418	586.810	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,854.50000		7.85450	7,925.57000	7.92557	7,854.500	13.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	731.05000		0.73105	761.24000	0.76124	731.050	13.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,003.54000		8.00354	8,074.06000	8.07406	8,003.540	13.49	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	700.06000		0.70006	729.70000	0.72970	700.060	13.49	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.76405	126.68838		7.75961	126.73107		13.09	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,937.61000		2.93761	2,993.24000	2.99324	2,937.610	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,408.33000		6.40833	6,421.27000	6.42127	6,408.330	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,863.94000		2.86394	2,919.06000	2.91906	2,863.940	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,534.79000		6.53479	6,547.22000	6.54722	6,534.790	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,900.63000		2.90063	2,956.01000	2.95601	2,900.630	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,471.36000		6.47136	6,484.05000	6.48405	6,471.360	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.92927	124.83441		7.92420	124.88106		14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,054.52000		8.05452	8,110.88000	8.11088	8,054.520	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,137.28000		6.13728	6,146.99000	6.14699	6,137.280	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,103.78000		8.10378	8,160.22000	8.16022	8,103.780	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,096.62000		6.09662	6,106.41000	6.10641	6,096.620	14.53	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 07/11/2013	Bond Future	8.16	Call	8,152.69000		8.15269	8,209.21000	8.20921	8,152.690	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,055.71000		6.05571	6,065.58000	6.06558	6,055.710	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,264.87000		11.26487	11,324.34000	11.32434	11,264.870	14.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,033.03000		4.03303	4,045.85000	4.04585	4,033.030	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			216.36717		216.36717	216.37702	216.37702			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,377.17000		3.37717	3,387.02000	3.38702	3,377.170		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	3,367.17000		3.36717	3,377.02000	3.37702	3,367.170		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	3,357.17000		3.35717	3,367.02000	3.36702	3,357.170		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			277.77474		277.77474	277.78051	277.78051			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	1,215.26000		1.21526	1,209.49000	1.20949	1,215.260		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	1,225.26000		1.22526	1,219.49000	1.21949	1,225.260		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	1,235.26000		1.23526	1,229.49000	1.22949	1,235.260		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.27196		281.27196	281.28119	281.28119			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.39	Put	1,118.04000		1.11804	1,108.81000	1.10881	1,118.040		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	1,128.04000		1.12804	1,118.81000	1.11881	1,128.040		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	1,138.04000		1.13804	1,128.81000	1.12881	1,138.040		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			4.99621		107.83319	4.97952	107.86369		1.47	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	281.12000		0.28112	301.67000	0.30167	281.120	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	310.75000		0.31075	300.80000	0.30080	310.750	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,123.22000		1.12322	1,153.46000	1.15346	1,123.220	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	27.49000		0.02749	27.23000	0.02723	27.490	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,170.74000		2.17074	2,201.29000	2.20129	2,170.740	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.76000		0.00076	0.81000	0.00081	0.760	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,259.37000		2.25937	2,289.91000	2.28991	2,259.370	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.52000		0.00052	0.56000	0.00056	0.520	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,347.97000		2.34797	2,378.50000	2.37850	2,347.970	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.35000		0.00035	0.38000	0.00038	0.350	1.59	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.95757		109.13017	4.93763	109.16215		1.25	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	16.54000		0.01654	18.91000	0.01891	16.540	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,485.62000		1.48562	1,456.01000	1.45601	1,485.620	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	17.38000		0.01738	19.84000	0.01984	17.380	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,470.12000		1.47012	1,440.60000	1.44060	1,470.120	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	15.74000		0.01574	18.02000	0.01802	15.740	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,501.15000		1.50115	1,471.45000	1.47145	1,501.150	1.18	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.76195		107.68364	4.72992	107.71890		1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	483.33000		0.48333	503.71000	0.50371	483.330	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	441.47000		0.44147	426.59000	0.42659	441.470	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	489.41000		0.48941	509.92000	0.50992	489.410	1.10	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 07/11/2013	Bond Future	4.81	Put	436.55000		0.43655	421.80000	0.42180	436.550	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	477.29000		0.47729	497.54000	0.49754	477.290	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	446.43000		0.44643	431.42000	0.43142	446.430	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			209.68100		209.68100	209.68198	209.68198			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,691.00000		4.69100	4,691.98000	4.69198	4,691.000		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	4,681.00000		4.68100	4,681.98000	4.68198	4,681.000		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	4,671.00000		4.67100	4,671.98000	4.67198	4,671.000		0.00	0	0.00
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			212.32092		212.32092	212.32449	212.32449			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,280.92000		1.28092	1,284.49000	1.28449	1,280.920		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	1,270.92000		1.27092	1,274.49000	1.27449	1,270.920		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	1,260.92000		1.26092	1,264.49000	1.26449	1,260.920		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			5.92533		112.62625	5.90493	112.71165		4.36	337,878.75	3	14,467.00
R203	On 07/02/2013	Bond Future	5.54	Call	315.48000		0.31548	349.91000	0.34991	315.480	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,942.55000		1.94255	1,891.58000	1.89158	1,942.550	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,354.93000		1.35493	1,425.69000	1.42569	1,354.930	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	585.49000		0.58549	570.85000	0.57085	585.490	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,391.77000		2.39177	2,473.68000	2.47368	2,391.770	4.48	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 07/02/2013	Bond Future	6.45	Put	222.95000	0.22295	219.46000	0.21946	222.950	4.48	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.55	Call	2,737.88000	2.73788	2,821.43000	2.82143	2,737.880	4.50	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.55	Put	161.69000	0.16169	159.84000	0.15984	161.690	4.50	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.65	Call	3,096.79000	3.09679	3,181.44000	3.18144	3,096.790	4.53	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.65	Put	115.12000	0.11512	114.37000	0.11437	115.120	4.53	0.00	0	30,250.00	
R203	On 07/02/2013	Bond Future	6.94	Call	4,186.34000	4.18634	4,272.22000	4.27222	4,186.340	4.60	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.94	Put	39.40000	0.03940	39.88000	0.03988	39.400	4.60	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	7.15	Call	4,996.78000	4.99678	5,082.64000	5.08264	4,996.780	4.62	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	7.15	Put	15.78000	0.01578	16.24000	0.01624	15.780	4.62	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.50	Call	2,563.13000	2.56313	2,645.94000	2.64594	2,563.130	4.49	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.50	Put	190.39000	0.19039	187.80000	0.18780	190.390	4.49	0.00	0	0.00	
R203	On 02/05/2013	Bond Future			5.96605	109.82452	5.94408	109.91211		4.37	0.00	0	22.00	
R203	On 02/05/2013	Bond Future	5.90	Call	1,152.72000	1.15272	1,206.28000	1.20628	1,152.720	4.35	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.90	Put	1,416.32000	1.41632	1,382.29000	1.38229	1,416.320	4.35	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Call	1,171.84000	1.17184	1,225.85000	1.22585	1,171.840	4.36	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Put	1,395.48000	1.39548	1,361.90000	1.36190	1,395.480	4.36	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Call	1,133.78000	1.13378	1,186.89000	1.18689	1,133.780	4.35	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Put	1,437.36000	1.43736	1,402.88000	1.40288	1,437.360	4.35	0.00	0	0.00	
R203	On 07/11/2013	Bond Future			6.06206	108.70446	6.03590	108.79693		4.59	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	1,851.54000	1.85154	1,905.62000	1.90562	1,851.540	4.59	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	2,071.08000	2.07108	2,032.69000	2.03269	2,071.080	4.59	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	1,869.20000	1.86920	1,923.55000	1.92355	1,869.200	4.59	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	2,053.33000	2.05333	2,015.21000	2.01521	2,053.330	4.59	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	1,834.40000	1.83440	1,888.21000	1.88821	1,834.400	4.59	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	2,089.37000	2.08937	2,050.71000	2.05071	2,089.370	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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future			6.20888		109.83257	6.19918	109.88207		5.89	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,404.02000		5.40402	5,456.87000	5.45687	5,404.020	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	56.51000		0.05651	59.86000	0.05986	56.510	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,140.96000		6.14096	6,192.71000	6.19271	6,140.960	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	29.77000		0.02977	32.02000	0.03202	29.770	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,456.22000		8.45622	8,506.13000	8.50613	8,456.220	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	2.90000		0.00290	3.31000	0.00331	2.900	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,686.11000		8.68611	8,735.95000	8.73595	8,686.110	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	2.23000		0.00223	2.57000	0.00257	2.230	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,915.51000		8.91551	8,965.28000	8.96528	8,915.510	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.71000		0.00171	1.98000	0.00198	1.710	6.25	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.25763		111.15359	6.24720	111.20483		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,907.09000		1.90709	1,950.55000	1.95055	1,907.090	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,699.25000		1.69925	1,691.47000	1.69147	1,699.250	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,933.07000		1.93307	1,976.75000	1.97675	1,933.070	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,676.25000		1.67625	1,668.69000	1.66869	1,676.250	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,881.30000		1.88130	1,924.54000	1.92454	1,881.300	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,722.47000		1.72247	1,714.47000	1.71447	1,722.470	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.37054		110.14605	6.35826	110.20114		6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,603.26000		2.60326	2,642.26000	2.64226	2,603.260	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,920.16000		2.92016	2,904.07000	2.90407	2,920.160	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,624.86000		2.62486	2,664.01000	2.66401	2,624.860	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,896.76000		2.89676	2,880.82000	2.88082	2,896.760	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,403.93000		4.40393	4,451.63000	4.45163	4,403.930	6.56	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,626.12000		1.62612	1,618.73000	1.61873	1,626.120	6.56	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,581.76000		2.58176	2,620.62000	2.62062	2,581.760	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,943.68000		2.94368	2,927.45000	2.92745	2,943.680	6.38	0.00	0	0.00
R204	On 21/12/2018	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
R204/R157	On 15/01/2020	Price Contribution			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				0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.96476		102.83320	4.95273	102.84412		0.68		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	56.56000		0.05656	61.78000	0.06178	56.560	0.67		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	242.72000		0.24272	237.02000	0.23702	242.720	0.67		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	147.20000		0.14720	155.57000	0.15557	147.200	0.68		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	115.21000		0.11521	112.66000	0.11266	115.210	0.68		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	889.12000		0.88912	900.08000	0.90008	889.120	0.74		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.67000		0.00067	0.71000	0.00071	0.670	0.74		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	933.68000		0.93368	944.64000	0.94464	933.680	0.74		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.47000		0.00047	0.51000	0.00051	0.470	0.74		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	978.26000		0.97826	989.21000	0.98921	978.260	0.74		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.31000		0.00031	0.34000	0.00034	0.310	0.74		0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.87710		104.06999	4.85934	104.08213		0.54		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.23000		0.00023	0.29000	0.00029	0.230	0.51		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,018.48000		1.01848	1,006.40000	1.00640	1,018.480	0.51		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.25000		0.00025	0.30000	0.00030	0.250	0.51		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,011.55000		1.01155	999.46000	0.99946	1,011.550	0.51		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.22000		0.00022	0.27000	0.00027	0.220	0.51		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,025.42000		1.02542	1,013.33000	1.01333	1,025.420	0.51		0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.40193		103.13479	3.31972	103.14958		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	172.47000		0.17247	185.41000	0.18541	172.470	0.15		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	11.28000		0.01128	9.43000	0.00943	11.280	0.15		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	174.00000		0.17400	186.98000	0.18698	174.000	0.15		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	11.02000		0.01102	9.21000	0.00921	11.020	0.15		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	170.93000		0.17093	183.84000	0.18384	170.930	0.15		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	11.54000		0.01154	9.66000	0.00966	11.540	0.15		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 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			6.48860	104.74574	6.47898	104.80009		7.19	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,420.85000	6.42085	6,478.81000	6.47881	6,420.850	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	55.50000	0.05550	59.11000	0.05911	55.500	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,125.84000	7.12584	7,182.75000	7.18275	7,125.840	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	32.21000	0.03221	34.77000	0.03477	32.210	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,143.42000	9.14342	9,198.49000	9.19849	9,143.420	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	5.61000	0.00561	6.33000	0.00633	5.610	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,393.99000	9.39399	9,448.94000	9.44894	9,393.990	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	4.42000	0.00442	5.02000	0.00502	4.420	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,643.97000	9.64397	9,698.82000	9.69882	9,643.970	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	3.46000	0.00346	3.96000	0.00396	3.460	7.57	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.54401	106.00552	6.53376	106.06164		7.38	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,846.12000	1.84612	1,891.65000	1.89165	1,846.120	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,362.26000	2.36226	2,351.67000	2.35167	2,362.260	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,871.63000	1.87163	1,917.41000	1.91741	1,871.630	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,332.72000	2.33272	2,322.38000	2.32238	2,332.720	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,820.82000	1.82082	1,866.09000	1.86609	1,820.820	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,392.05000	2.39205	2,381.20000	2.38120	2,392.050	7.37	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.66918	105.25112	6.65738	105.31113		7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,289.15000	3.28915	3,334.22000	3.33422	3,289.150	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,132.61000	3.13261	3,117.67000	3.11767	3,132.610	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,315.01000	3.31501	3,360.24000	3.36024	3,315.010	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,107.75000	3.10775	3,092.97000	3.09297	3,107.750	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,263.39000	3.26339	3,308.32000	3.30832	3,263.390	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,157.61000	3.15761	3,142.53000	3.14253	3,157.610	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.70649		102.76203	6.70213	102.78907		8.49		0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,691.05000		7.69105	7,722.98000	7.72298	7,691.050	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	52.99000		0.05299	57.88000	0.05788	52.990	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,962.62000		7.96262	7,993.97000	7.99397	7,962.620	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	44.11000		0.04411	48.42000	0.04842	44.110	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,160.71000		12.16071	12,188.07000	12.18807	12,160.710	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	1.51000		0.00151	1.83000	0.00183	1.510	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	273.82000		0.27382	294.15000	0.29415	273.820	8.26		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,775.30000		4.77530	4,768.59000	4.76859	4,775.300	8.26		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,504.79000		6.50479	6,539.88000	6.53988	6,504.790	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	113.40000		0.11340	121.45000	0.12145	113.400	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,880.04000		6.88004	6,914.03000	6.91403	6,880.040	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	89.73000		0.08973	96.68000	0.09668	89.730	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,419.95000		7.41995	7,452.52000	7.45252	7,419.950	8.95		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	63.40000		0.06340	68.93000	0.06893	63.400	8.95		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.76130		100.60507	6.75659	100.63354		8.91		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,103.43000		2.10343	2,138.60000	2.13860	2,103.430	8.89		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,717.79000		2.71779	2,724.49000	2.72449	2,717.790	8.89		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,048.32000		2.04832	2,083.22000	2.08322	2,048.320	8.88		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,784.52000		2.78452	2,790.95000	2.79095	2,784.520	8.88		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,075.77000		2.07577	2,110.80000	2.11080	2,075.770	8.89		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,751.02000		2.75102	2,757.58000	2.75758	2,751.020	8.89		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.88892		99.99369	6.88338	100.02519		9.70		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,576.83000		3.57683	3,608.69000	3.60869	3,576.830	9.66		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,026.74000		4.02674	4,027.10000	4.02710	4,026.740	9.66		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
R208	On 07/11/2013	Bond Future	7.50	Call	5,761.96000		5.76196	5,797.87000	5.79787	5,761.960	9.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,361.54000		2.36154	2,365.95000	2.36595	2,361.540	9.92	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,522.65000		3.52265	3,554.34000	3.55434	3,522.650	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,086.97000		4.08697	4,087.16000	4.08716	4,086.970	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,549.68000		3.54968	3,581.46000	3.58146	3,549.680	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,056.77000		4.05677	4,057.05000	4.05705	4,056.770	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
R209	On 07/02/2013	Bond Future			8.48175		79.84572	8.46729	79.96548		15.85	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,009.42000		3.00942	3,123.91000	3.12391	3,009.420	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,798.09000		1.79809	1,792.82000	1.79282	1,798.090	15.91	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,005.66000		4.00566	4,128.07000	4.12807	4,005.660	16.01	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,206.61000		1.20661	1,209.26000	1.20926	1,206.610	16.01	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,660.61000		4.66061	4,785.97000	4.78597	4,660.610	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	933.77000		0.93377	939.37000	0.93937	933.770	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,291.24000		5.29124	5,418.26000	5.41826	5,291.240	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	729.83000		0.72983	737.09000	0.73709	729.830	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,526.59000		5.52659	5,654.01000	5.65401	5,526.590	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	665.41000		0.66541	673.07000	0.67307	665.410	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	4,944.11000		4.94411	5,070.33000	5.07033	4,944.110	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	836.05000		0.83605	842.51000	0.84251	836.050	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,232.85000		5.23285	5,359.76000	5.35976	5,232.850	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	746.69000		0.74669	753.84000	0.75384	746.690	16.12	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.55137		77.66457	8.53645	77.78648		19.92	0.00	0	33.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Call	2,296.09000	2.29609	2,374.65000	2.37465	2,296.090	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,918.72000	6.91872	6,875.37000	6.87537	6,918.720	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,240.10000	2.24010	2,317.69000	2.31769	2,240.100	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	7,041.64000	7.04164	6,997.32000	6.99732	7,041.640	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,267.99000	2.26799	2,346.06000	2.34606	2,267.990	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,980.00000	6.98000	6,936.16000	6.93616	6,980.000	19.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.71040	76.66959	8.69436	76.79673		22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,046.63000	7.04663	7,146.34000	7.14634	7,046.630	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,264.55000	6.26455	6,237.12000	6.23712	6,264.550	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,933.61000	9.93361	10,046.27000	10.04627	9,933.610	22.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,064.17000	4.06417	4,049.69000	4.04969	4,064.170	22.83	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,968.04000	6.96804	7,067.30000	7.06730	6,968.040	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,342.00000	6.34200	6,314.12000	6.31412	6,342.000	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,007.29000	7.00729	7,106.78000	7.10678	7,007.290	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,303.17000	6.30317	6,275.52000	6.27552	6,303.170	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			160.10679	160.10679	160.10840	160.10840			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,116.79000	3.11679	3,118.40000	3.11840	3,116.790		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	3,106.79000	3.10679	3,108.40000	3.10840	3,106.790		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.01	Call	3,096.79000		3.09679	3,098.40000	3.09840	3,096.790		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			160.27040		160.27040	160.27380	160.27380			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	869.60000		0.86960	866.20000	0.86620	869.600		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	879.60000		0.87960	876.20000	0.87620	879.600		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	889.60000		0.88960	886.20000	0.88620	889.600		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			124.34515		124.34515	124.35139	124.35139			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,355.15000		1.35515	1,361.39000	1.36139	1,355.150		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	1,345.15000		1.34515	1,351.39000	1.35139	1,345.150		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	1,335.15000		1.33515	1,341.39000	1.34139	1,335.150		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			125.91076		125.91076	125.91854	125.91854			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	220.76000		0.22076	228.54000	0.22854	220.760		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	210.76000		0.21076	218.54000	0.21854	210.760		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	200.76000		0.20076	208.54000	0.20854	200.760		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			129.31605		129.31605	129.31927	129.31927			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	326.05000		0.32605	329.27000	0.32927	326.050		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
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	316.05000	0.31605	319.27000	0.31927	316.050			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	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	306.05000	0.30605	309.27000	0.30927	306.050			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	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			130.94425	130.94425	130.94895	130.94895				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	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	145.75000	0.14575	141.05000	0.14105	145.750			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	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	155.75000	0.15575	151.05000	0.15105	155.750			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	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	165.75000	0.16575	161.05000	0.16105	165.750			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
R213	On 07/02/2013	Bond Future			8.25008	91.55577	8.25107	91.54735			15.71	0.00	0	7,609.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,094.19000	6.09419	6,123.75000	6.12375	6,094.190		16.01	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	810.50000	0.81050	848.48000	0.84848	810.500		16.01	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,400.36000	6.40036	6,428.08000	6.42808	6,400.360		16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	729.61000	0.72961	765.75000	0.76575	729.610		16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,710.73000	6.71073	6,736.60000	6.73660	6,710.730		16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	655.59000	0.65559	689.88000	0.68988	655.590		16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,024.69000	7.02469	7,048.70000	7.04870	7,024.690		16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	587.80000	0.58780	620.23000	0.62023	587.800		16.08	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.32024	89.12277	8.32114	89.11523			17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,472.11000	2.47211	2,504.53000	2.50453	2,472.110		17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,456.35000	6.45635	6,496.31000	6.49631	6,456.350		17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,411.70000	2.41170	2,443.96000	2.44396	2,411.700		17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,574.96000	6.57496	6,614.76000	6.61476	6,574.960		17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,441.79000	2.44179	2,474.12000	2.47412	2,441.790		17.10	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 02/05/2013	Bond Future	7.85	Put	6,515.48000		6.51548	6,555.35000	6.55535	6,515.480	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.48468		88.05228	8.48539	88.04653		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,935.27000		6.93527	6,959.13000	6.95913	6,935.270	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,928.05000		5.92805	5,957.66000	5.95766	5,928.050	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,852.88000		6.85288	6,876.79000	6.87679	6,852.880	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,005.26000		6.00526	6,034.92000	6.03492	6,005.260	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,894.03000		6.89403	6,917.91000	6.91791	6,894.030	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,966.55000		5.96655	5,996.18000	5.99618	5,966.550	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			8.50099		81.69822	8.49165	81.77989			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	771.37000		0.77137	853.04000	0.85304	771.370		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	857.25000		0.85725	938.92000	0.93892	857.250		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	942.96000		0.94296	1,024.63000	1.02463	942.960		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	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			1.41690		1.41690	1.42920	1.42920		13.68	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,389.05350		0.23891	2,512.04960	0.25120	2,389.054	20.57	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.05350		0.00001	0.04960	0.00000	0.053	20.57	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,889.29150		0.18893	2,012.24890	0.20122	1,889.291	18.53	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.29150		0.00003	0.24890	0.00002	0.291	18.53	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,390.58800		0.13906	1,513.15180	0.15132	1,390.588	16.44	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	1.58800		0.00016	1.15180	0.00012	1.588	16.44	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
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	782.14120	0.07821	899.84790	0.08998	782.141	13.80	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	13.14120	0.00131	7.84790	0.00078	13.141	13.80	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	687.45550	0.06875	802.85370	0.08029	687.456	13.37	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	18.45550	0.00185	10.85370	0.00109	18.455	13.37	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42440	1.42440	1.43600	1.43600		14.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,306.42220	0.13064	1,420.08420	0.14201	1,306.422	13.62	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	62.42220	0.00624	60.08420	0.00601	62.422	13.62	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,220.66800	0.12207	1,332.73930	0.13327	1,220.668	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	76.66800	0.00767	72.73930	0.00727	76.668	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,394.32700	0.13943	1,509.25680	0.15093	1,394.327	13.60	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	50.32700	0.00503	49.25680	0.00493	50.327	13.60	0.00	0	0.00
Total for Derivatives :										131,755,965.75	42,286	1 498 933.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	12.85310	100.19948	12.82157			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	19.13244	111.91291	19.08552			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	9.90176	100.28788	9.87745			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	10.34657	107.66087	10.32199			0.00	0	49,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.06958	100.00000	0.06905		62,000,000,000,000.00		620,000,000	610,000,000.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.03479	100.00000	0.03453		50,000,000,000,000.00		500,000,000	500,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	44.58977	8.00000	44.57081			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000	106.27859	8.00000	41.26927		2,336,000,000,000.00		292,000,000	590,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172	21.96480	103.39172	21.91429		25,227,579,680.00		244,000	13,619,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	104.36845	41.04675	104.36845	40.95163			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.50967	101.36321	9.48636			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.11127	113.91613	11.08363			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	62.90964	100.27783	62.75519			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	58.99843	211.62296	58.80338			0.00	0	10,000,000.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.30154	129.44081	25.22984			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.52463	262.36064	4.50396			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.72998	100.84946	23.67206			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	43.19474	100.44837	43.08852			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.40330	100.42180	13.37035			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.63909	100.43468	8.61785			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.15821	100.45423	8.13815			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.22703	100.46712	8.20680			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.84116	111.10270	23.78303			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.21308	103.51808	23.15444			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.23095	105.34380	29.16269			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.11786	101.94970	30.04281			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
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.58171	101.07971	23.52340			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	11.98800	99.99989	11.95897			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	12.31306	100.00000	12.22064			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.07826	100.00000	3.05516			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	84.74484	103.66357	84.55272			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	57.44956	107.24687	57.31346		428,987,480.00	4,000	4,445,000.00	
ABL8B	On 19/09/2013	Spot Bond	102.43496	63.81988	102.43496	63.66018			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	82.18028	100.00000	81.99966			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	83.19787	100.85053	83.01212			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	59.06291	211.08307	58.86793			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.86084	133.30786	32.76560			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.37129	119.08892	18.32246			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.87989	109.87287	7.86022			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.17051	118.65286	21.11698			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.99495	99.88052	15.95623			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.82783	100.32050	11.79909			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.29040	100.26386	11.26267			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
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.13222	100.35503	11.09698			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.48890	104.30633	6.47351			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.04126	100.00000	24.90802			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.02524	158.84518	3.01531			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.84420	152.12037	12.80354			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.43621	164.13952	4.42133			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	102.35662	141.35498	102.06502			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.90711	161.61787	2.89743			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	59.00665	211.55410	58.81161			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	58.99726	211.63281	58.80221			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.46176	69.59203	6.45244			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.46176	69.59203	6.45244			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	97.30885	100.66669	98.58225			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.85539	84.61000	10.83717			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.56359	93.01000	16.53377			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.75173	100.38164	11.72285			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
ABN40	On 29/09/2015	Spot Bond	95.94000	14.68415	95.94000	14.65712			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.75700	94.42000	13.73196			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.88024	95.33000	12.85631			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.36318	89.17000	27.31464			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.37003	92.44000	25.32368			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.86400	100.10161	9.83317			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.69903	99.93416	9.66876			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.81929	90.18000	24.77476			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.70837	122.92857	20.66955			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.06096	111.67000	18.03902			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.05695	97.51000	21.01696			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.66261	95.63000	20.62391			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.94978	97.02000	19.91203			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.17253	100.23447	8.14668			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.78200	119.76186	19.73078			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	70.04203	94.20000	69.91478			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.01689	99.90991	9.97287			759,315,316,000.00	7,600,000	1,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	94.15000	18.09674	94.15000	18.06323			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.86958	94.84000	16.83818			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.91858	99.13676	2.90503			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.11956	143.60519	2.11327			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.21176	186.40405	3.18886			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.44342	100.00000	13.41771			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.21754	111.64771	11.19008		12,169,600,390.00	109,000	5,394,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	19.24721	108.15845	19.20129		7,354,774,600.00	68,000	4,868,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	12.03367	102.54996	12.00649		5,435,147,880.00	53,000	4,951,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.81698	94.96915	10.79378		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	108.39757	15.28405	108.39757	15.24752		0.00	0	1,240,000.00	
ABS11	On 11/06/2014	Spot Bond	122.68013	31.89505	122.68013	31.80923		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.58434	4.00000	120.56158		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	266.98405	4.48708	266.98405	4.46633		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	120.37770	5.13216	120.37770	5.11862		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	121.95151	3.34627	121.95151	3.33736		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.40204	57.42126	99.40204	57.28290		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
ACL017	On 20/03/2013	Spot Bond	100.37243	94.31196	100.37243	94.07116				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	63.60997	100.40649	63.45362				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.78694	100.00000	20.73659				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	67.36824	100.91878	67.20189				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	87.72743	99.79614	87.52282				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	67.36824	100.91878	67.20189				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	83.78425	101.24381	83.59489				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	69.75822	107.32702	69.62409				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.34322	108.29483	22.28986				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	16.64069	101.29798	16.59991				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	16.85918	101.33324	16.81785				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	19.94922	101.83296	19.90009				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	63.36673	100.38145	63.21100				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	63.33355	100.37804	63.17791				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.42209	101.26271	16.38185				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.99027	53.29666	7.98092				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	85.72337	100.00000	85.52585				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
ACL054	On 29/01/2013	Spot Bond	100.00000	85.72337	100.00000	85.52585			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	37.15174	100.96976	46.41605			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	42.98923	100.25039	42.88485			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.77817	100.00000	16.74634			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.08863	100.00000	14.06190			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.08863	100.00000	14.06190			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	63.77584	100.42346	63.61905			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.06564	100.44432	18.02122			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.93615	100.49129	18.88957			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.67741	100.42335	17.63396			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.93975	100.43752	17.89563			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.05515	100.44375	18.01075			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.80522	101.50954	11.77892			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.80522	101.50954	11.77892			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.86654	101.51908	11.84009			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.13145	100.41204	14.09672			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.86654	101.51908	11.84009			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.74391	101.49999	11.71774			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
ACL088	On 20/12/2015	Spot Bond	78.26156	33.71612	78.26156	33.66292				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.54998	100.40403	22.49455				0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	94.35332	100.37805	94.11301				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	43.45842	100.39793	43.35161				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.84158	100.28977	13.80759				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	43.45842	100.39793	43.35161				0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	94.35332	100.37805	94.11301				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.97545	100.42907	8.95338				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.96896	100.44304	8.94691				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.98156	100.44869	8.95947				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.74990	100.43737	8.72839				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	43.07653	100.36953	42.97068				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.21170	100.41205	9.18906				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	87.90706	99.88150	87.69946				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	60.10251	99.98291	59.95694				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	87.90706	99.88150	87.69946				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.00741	108.24656	10.97848				0.00	0	930,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On 20/03/2014	Spot Bond	100.37811	43.19108	100.37811	43.08494			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	44.93322	104.10799	44.83100			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.86821	101.33364	38.77293			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.74433	101.54682	7.72531			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.69262	102.38458	7.67359			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.38909	100.00000	8.37317			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	39.29023	101.42788	39.19385			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.76859	100.00000	4.75803			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.54311	100.00000	4.53294			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.79718	71.11496	12.77836			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.55906	132.65083	2.55187			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.65790	132.65812	2.65044			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.50214	100.42332	8.48124			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.07846	100.93790	26.01475			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.07846	100.93790	26.01475			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.29023	101.42788	39.19385			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	30.54242	100.82870	30.46788			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.81522	100.40912	30.73948			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
ACL135	On 20/09/2014	Spot Bond	100.40572	30.76115	100.40572	30.68554			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.25916	101.67963	8.23863			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.73610	100.74141	12.42492			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.24767	101.67956	8.22716			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.50533	102.34980	11.47952			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	94.53596	100.42347	94.29508			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.55848	102.41855	11.53253			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.59078	100.57096	22.53518		100,570,960,000.00	1,000,000	1,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.76241	11.21029	100.76241	11.18264			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.54609	100.26297	10.52020			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.52149	100.42504	8.50055			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	48.01716	101.60514	47.89787			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	42.51391	100.61305	42.42834			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	42.38799	100.35023	42.30287			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.33515	100.41612	10.31438			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	37.75310	101.07263	37.66077			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.38852	100.37072	21.34557			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
ACL154	On 20/03/2015	Spot Bond	100.36105	21.22485	100.36105	21.18222			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.54255	100.37982	21.49929			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.31318	100.41498	10.29246			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.92885	100.39511	9.90891			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.41740	100.37243	21.37439			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.52330	100.37868	21.48007			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.27810	100.58046	11.26010			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.77500	100.38479	15.74331			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.46554	100.37527	21.42243			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.66172	100.52552	32.58136			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.39777	100.96473	21.34492			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.94245	100.34943	42.83695			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.17306	109.48099	10.15578			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.79051	100.41322	9.76644			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.72719	103.04527	3.72089			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.09396	100.37811	22.03966			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.85866	100.37910	16.81724			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
ACL173	On 20/06/2017	Spot Bond	100.39881	9.71206	100.39881	9.68819				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.71636	100.41280	8.69494				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.13855	100.38479	8.11855				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	62.41733	100.37751	62.21967				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.76759	100.41000	30.67014				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59359				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.11396	100.39600	17.05976				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.63745	100.42679	9.60692				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.12397	100.39881	9.09508				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.01555	100.41560	7.99016				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.28831	100.40776	9.25890				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.57753	101.11287	7.55339				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.41664	100.39293	4.40265				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13808	100.41672	0.13764				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13802	100.42399	0.13758				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	58.68389	100.31940	58.41941				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
ACL190	On 20/09/2013	Spot Bond	100.32262	58.68306	100.32262	58.41858			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.08762	100.00000	11.01971			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.39175	100.00000	7.34648			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03767	100.00000	0.03743			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03767	100.00000	0.03743			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.14590	100.00000	2.13121			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.42098	100.00000	1.41090			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.11608	100.00000	2.10054			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.00965	100.00000	1.99122			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.92942	100.00000	1.90894			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.91059	100.00000	3.90184			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02154	100.00000	0.02128			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02154	100.00000	0.02128			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	98.35969	103.90964	98.09688			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	98.33251	103.89068	98.06983			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	75.42886	102.86773	75.27612			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	25.82401	100.89131	25.76096			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
AHF1B1	On 21/11/2014	Spot Bond	100.99451	26.38136	100.99451	26.31688			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	26.75255	101.06323	26.68712			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	22.85342	100.00000	22.68189			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	24.14783	100.00000	23.96657			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	25.87370	100.00000	25.67949			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.06107	104.59347	10.03771		2,719,430,220.00	26,000	4,526,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.10091	122.89930	10.07436			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.01777	100.00000	31.94021			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.22256	113.22249	16.18240		792,557,430.00	7,000	9,207,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.64210	100.00000	30.56788			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.30864	100.00000	12.28126			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.40353	151.06546	3.39276			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.23053	125.57279	34.14000			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	48.15148	100.00000	47.79006			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.19649	100.26923	11.16929			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.76100	108.77896	10.73536			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
BAW12	On 17/04/2015	Spot Bond	99.90066	21.12044	99.90066	21.05455			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.91196	99.89602	9.88104			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	42.45933	100.00000	42.32677			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.68485	112.73330	18.63902			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.16638	100.19041	10.14170			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	64.26985	100.45105	64.11181		341,533,570,000.00	3,400,000	850,000.00	
BAW5	On 15/09/2013	Spot Bond	102.32887	56.44539	102.32887	56.31668			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.86812	100.17231	29.79566			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.76664	103.90134	28.70058			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.73530	108.14051	11.70746			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	38.53870	101.25961	38.44429			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.61159	104.66313	18.56463			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	63.59588	100.27024	63.44145			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.04616	102.35861	20.99410			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.03567	102.28416	20.98367			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.72718	100.27011	14.69143			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.92644	102.23278	17.88215			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.75883	103.79822	13.72437			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
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.01413	100.27685	16.97281				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.01413	100.27685	16.97281				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.01412	100.27691	16.97279				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.71908	101.50925	17.67558				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.62312	102.45999	18.57701				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.04616	102.35861	20.99410				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.06009	102.86494	16.02019				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.35228	102.39307	12.32173				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.40029	100.26206	14.36533				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.10524	100.25556	13.07342				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.10524	100.25556	13.07342				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.83044	100.24109	31.75316				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	91.94422	100.18420	91.71849				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.53954	100.00000	19.49221				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.22596	100.92479	12.18749				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	12.90068	100.32752	12.86029				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.19731	99.23300	11.16258				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
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.87830	99.11456	1.87248			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.18631	100.00000	2.17659			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	55.98423	100.18154	55.73497			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.25623	100.00000	7.22086			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.73461	104.64060	21.67977			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.80795	103.89800	18.76080			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.83168	102.66503	17.78746			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.08999	100.33517	13.04901			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.80501	100.00000	5.79403			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.25386	100.00000	21.20237			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.34341	100.00000	19.29654			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.94038	100.00000	11.91145			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.94038	100.00000	11.91145			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.43648	100.00000	14.40150			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.50896	100.00000	12.47866			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	90.96364	100.44416	90.50926			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.85165	100.27701	32.77098			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.45182	100.28373	20.40160			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
BCP63U	On 07/12/2012	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.89510	165.86185	2.88561				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.78816	134.98268	8.76761				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.05202	135.23863	10.02850				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.89976	98.54987	8.88019				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	39.05870	101.43384	38.96287				0.00	0	5,000,000.00
BD310B	On 03/07/2013	Spot Bond	100.16538	61.88183	100.16538	61.73170				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	37.47855	101.00289	37.38694				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	37.12079	100.89815	37.03013				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	61.72581	102.94694	61.57234				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	56.77681	101.21182	56.63778				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	91.98768	100.25001	91.76172				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.48199	100.66600	8.46110				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.49524	100.38899	30.42030				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.05655	100.00000	32.95334				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
BEER01	On 19/07/2013	Spot Bond	100.00000	65.95390	100.00000	65.80872			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.32043	101.42461	10.29510			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.37019	101.43555	10.34475		608,613,300,000.00	6,000,000	1,500,000.00	
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.51945	101.46836	10.49363			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.01639	101.57774	10.98933			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.51249	101.68711	11.48417			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.89700	101.99310	12.86520			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.80240	100.00000	3.79319			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.86989	101.25226	9.84572			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.21203	101.32200	10.18699			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.35854	101.35188	10.33314			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.40736	101.36184	10.38184			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.99260	101.48134	10.96561			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.77115	101.64062	11.74221			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.72029	100.00000	3.71128			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.72029	100.00000	3.71128			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.79069	100.41538	9.76661			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.41862	100.45116	10.39300			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
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.58982	100.46091	10.56377			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.22086	105.04449	12.19239			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.10326	100.49015	11.07596			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.14767	100.54199	11.12024			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.59841	109.02542	32.52142		3,270,762,600.00	30,000	4,227,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	3.12500	100.00000	100.00000			0.00	0	0.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	98.65751	99.33557	98.39332			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	85.27821	98.45450	85.08249			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.81446	95.58562	62.69912			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.58698	100.78103	13.55384			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.34036	100.00000	6.32500			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.62901	100.94045	6.61281			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.60458	100.78378	13.57139			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
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.89470	100.82929	13.86079			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.42169	100.91196	14.38647			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.61052	101.25521	16.56983			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	12.87248	101.82396	12.84079			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	64.13042	100.43475	63.97275			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	61.78890	100.66283	61.63832			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	98.97699	102.16271	98.71182			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	44.37581	100.41213	44.23525			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.21264	100.00000	9.19032			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.27588	117.90266	26.20869		709,656,110,540.00		6,019,000	28,919,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.80779	125.14109	13.77077		5,631,349,050.00		45,000	45,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.58794	102.03851	12.55689			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.68594	101.32226	38.59111			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.07343	111.35530	14.03906		12,026,372,400.00		108,000	8,708,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.50535	105.54647	13.47377			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.22752	101.86680	10.20233			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.51461	106.76252	14.48091			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.35662	100.85304	19.29574			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
CBL16	On 18/05/2017	Spot Bond	107.65219	10.76271	107.65219	10.73714				5,597,913,880.00	52,000	3,817,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.48383	101.28817	0.48168				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	22.48955	101.82280	22.40388				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.27629	100.00000	10.19916				480,000,000,000.00	4,800,000	1,200,000.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.26519	122.47945	15.22539				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.84386	118.42047	14.80618				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.32450	117.20315	11.29568				0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.73821	100.88420	14.70183				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.58477	104.14474	17.55585				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	29.44639	100.00000	29.22295				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	82.64060	101.65048	82.45616				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.72718	102.86721	32.64587				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.14029	103.30382	23.08258				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.12120	100.80383	19.06042				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	94.17753	100.33426	93.93776				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	95.30474	100.61895	95.06084				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	35.12887	100.74860	35.04225				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
CLN108	On 20/06/2013	Spot Bond	100.40933	63.63761	100.40933	63.48119			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	63.63761	100.40933	63.48119			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	63.63761	100.40933	63.48119			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	67.33978	100.91360	67.17351			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	63.66526	100.41216	63.50876			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	63.38883	100.38376	63.23305			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	63.16766	100.36102	63.01245			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	67.89801	100.95747	67.73212			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	19.63692	101.78237	19.58859			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	61.94207	100.19516	61.79175			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.51541	101.76269	19.46738			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	63.38884	100.38372	63.23306			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	63.19532	100.36383	63.04005			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.15728	101.86667	20.10763			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
CLN135	On 22/08/2013	Spot Bond	100.97002	54.31908	100.97002	67.86434			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	54.17283	100.92517	67.67562			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	67.85029	101.01305	67.68261			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	63.72054	100.41784	63.56390			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	63.52704	100.39797	63.37091			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	63.58235	100.40359	63.42607			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	58.89430	104.39421	58.75780			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	75.60491	101.82300	75.45592			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	56.82819	102.79173	56.69813			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	55.57090	101.32621	55.43468			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	100.90718	100.86778	100.63137			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	45.17596	100.52565	45.06480			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	44.49715	101.34356	44.38687			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	44.49715	101.34356	44.38687			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	87.93067	99.85161	87.72501			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.08978	101.22270	20.04058			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.45803	100.00000	18.41283			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
CLN163	On 20/09/2015	Spot Bond	100.00000	18.25534	100.00000	18.21063			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.34898	100.42338	14.31370			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.30453	100.00000	43.19962			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	100.74075	100.00000	100.46774			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	91.80665	100.50974	91.58060			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	91.93505	100.82702	91.70805			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	91.86085	100.54079	91.63460			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	91.86495	100.49424	91.63878			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.32720	100.00000	42.22466			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.75072	100.39213	13.71693			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66804	100.00000	66.66803			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66804	100.00000	66.66803			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
CLN183	On 15/06/2016	Spot Bond	100.60029	14.38502	100.60029	14.34960				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.68016	102.77141	13.64937				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.38502	100.60029	14.34960				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.15881	100.01323	11.13177				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.30503	100.90290	37.21293				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.95265	100.91909	38.85647				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.14612	106.57524	7.12955				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.34573	99.04734	13.31368				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.42569	106.47706	3.41743				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.07559	100.91984	14.04385				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.93523	101.01820	38.83901				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.38502	100.60029	14.34960				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.38502	100.60029	14.34960				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.89412	106.09892	3.88465				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.23579	106.04227	7.21823				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.62764	100.61212	14.59162				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	93.56200	100.32240	93.32563				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
CLN209	On 20/03/2013	Spot Bond	100.39517	94.40326	100.39517	94.16217			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	64.28989	100.47626	64.13177			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.87031	100.57686	45.75738			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.64723	99.98364	28.57784			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.72588	99.98339	28.65630			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.46289	103.62392	12.43434			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.93013	99.99988	28.86005			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.84263	99.99989	28.77275			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.08543	99.79173	11.05862			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.08401	99.80002	11.05720			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.47132	103.81175	12.44271			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.47132	103.81175	12.44271			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	37.25927	104.34821	37.16448			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.96042	107.51178	37.86125			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.83058	107.00303	14.79590			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.08937	100.43472	11.06210			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.05939	100.48341	12.02974			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	63.90007	100.44030	63.74295			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
CLN229	On 14/06/2013	Spot Bond	100.44323	63.92235	100.44323	63.76518				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.14742	99.90043	21.09624				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.14742	99.90043	21.09624				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.89598	100.94701	36.82149				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	84.61085	101.15359	84.41583				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	88.08369	99.83657	87.87769				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	88.08369	99.83657	87.87769				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.69287	100.64882	13.66530				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.70676	101.05242	8.68548				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	82.16766	100.93369	81.98409				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.82360	100.44136	10.80185				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	21.86163	100.86994	21.80826				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.45586	100.93114	9.43275				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.82889	101.19905	11.80259				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.82889	101.19905	11.80259				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.82432	100.81644	21.77106				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.84002	100.81889	21.78673				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
CLN246		On 24/02/2017	Spot Bond	100.84952	13.54672	100.84952	13.51365		0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	101.47693	13.38368	101.47693	13.35083		0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	100.47537	22.25044	100.47537	22.19571		0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	101.44712	13.16956	101.44712	13.13725		0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	100.26649	21.72361	100.26649	21.67028		0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	100.26649	21.72361	100.26649	21.67028		0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	100.26649	21.72361	100.26649	21.67028		0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	100.26649	21.72361	100.26649	21.67028		0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	100.26649	21.72361	100.26649	21.67028		0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	100.27379	21.90039	100.27379	21.84662		0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	100.28582	10.27621	100.28582	10.25098		0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	100.28582	10.27621	100.28582	10.25098		0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	100.28582	10.27621	100.28582	10.25098		0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	100.28582	10.27621	100.28582	10.25098		0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	100.28582	10.27621	100.28582	10.25098		0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	100.28785	10.33200	100.28785	10.30663		0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	106.98684	10.71949	106.98684	10.69414		0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	100.51194	32.44564	100.51194	32.36581		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
CLN264	On 18/08/2014	Spot Bond	100.89505	25.93356	100.89505	25.87023				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	88.85502	100.15533	88.57523				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.29592	100.39498	43.18950				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.29592	100.39498	43.18950				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.64531	101.37065	9.61484				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.53241	100.49989	11.50404				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.68859	101.35958	12.65748				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.23785	100.58462	13.20526				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.59810	100.39320	9.57451				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.54112	100.39040	9.51767				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.59681	100.40357	9.57322				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	8.71964	100.91562	7.51907				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.66491	101.06552	8.63761				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.64656	100.99983	8.61934				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.57402	100.40244	9.55049				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.14483	100.54373	20.09525				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.36761	100.65226	9.33788				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
CLN281	On 21/06/2015	Spot Bond	100.36006	16.59605	100.36006	16.54350			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.20766	100.24531	16.15640			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.83368	100.37919	16.78038			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.94542	100.44355	9.91390			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.94542	100.44355	9.91390			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.94542	100.44355	9.91390			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.94542	100.44355	9.91390			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.85770	101.18342	8.81838			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.95847	100.81012	8.91881			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.19558	100.17296	2.18499			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.19558	100.17296	2.18499			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.19573	100.17084	2.18514			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.16320	100.14936	2.15324			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.19285	100.14949	2.18215			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.16877	100.15029	2.15867			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.46010	100.00000	1.45116			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.10674	100.00000	2.09538			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.11229	100.00000	2.10075			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
CLN299	On 30/06/2017	Spot Bond	100.00000	2.08066	100.00000	2.06847			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.38807	100.00000	1.37707			0.00	0	25,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.31471	100.00000	1.30177			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.32858	100.00000	21.28163			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.32858	100.00000	21.28163			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70072	34.94295	0.70010			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	65.63322	154.47129	65.45403			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	97.38411	100.53703	97.12653			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	97.37229	100.53241	97.11474			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	120.67934	100.00000	120.41341			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	100.53440	154.29358	100.25205			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	97.36047	100.52779	97.10296			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	70.41646	152.83040	70.21226			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	85.30828	101.20452	85.11155			0.00	0	30,000,000.00
CLN54	On 30/04/2013	Spot Bond	101.20452	85.30828	101.20452	85.11155			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.22864	156.76383	5.20989			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	73.76614	94.77223	73.63082			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
CLN57	On 30/04/2013	Spot Bond	97.02201	73.26500	97.02201	73.12837			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	97.37229	100.53241	97.11474			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	97.37229	100.53241	97.11474			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.69184	100.00000	15.65342			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	74.31417	101.10498	74.16846			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.37850	120.49629	7.35941			0.00	0	0.00
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	18.41906	78.86322	18.38974			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.47332	78.68249	18.44397			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.79955	100.01914	11.77096			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.79955	100.01914	11.77096			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.55607	100.44036	12.52519			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.58158	100.40864	10.55558			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.82468	100.41492	9.80053			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.38890	100.01997	61.19720			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
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.93994	100.41000	9.91551				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.67899	101.50812	9.63591				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.91968	109.94659	15.88119				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	72.24178	106.29178	72.09713			212,583,560,000.00	2,000,000	1,000,000.00	
COJ04	On 05/06/2018	Spot Bond	106.25789	13.40130	106.25789	13.37013			5,206,636,610.00	49,000	59,000.00	
COJ05	On 05/06/2023	Spot Bond	122.59946	15.52527	122.59946	15.48476				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.28985	112.90836	20.24028				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.24259	111.62273	11.21508				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	91.56354	100.00000	91.34708				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.40729	5.86800	104.39073				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	21.71635	100.79434	21.66336				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.18855	100.83040	9.16613				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	21.63270	100.70290	21.57938				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.81886	101.26682	15.74857				0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	98.63990	100.65651	98.37230				0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	98.58766	100.45141	98.32779				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321				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
DENG31	On 02/04/2013	Spot Bond	100.00000	75.64367	100.00000	75.49147			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	84.46624	100.18699	84.27087			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	77.37470	100.13300	77.21917			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	45.26269	100.21016	45.06331			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.33999	100.22082	22.24157			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	61.62993	100.19483	61.35848			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	59.62902	104.31041	59.49315			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.94648	133.09009	19.89097			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.08176	111.95336	11.05502		11,755,102,800.00		105,000	73,200,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.11573	110.94098	11.08910		2,107,878,620.00		19,000	134,740,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.17688	142.91138	13.13833			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.81617	101.79146	17.77233			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	26.41916	100.97946	26.33507			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	11.04692	101.06163	11.01173			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.61684	101.11630	4.60213			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.92794	101.17092	1.92180			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.07577	126.54006	13.03974			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.81000	113.25443	1.81000	113.23967			0.00	0	41,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.90000	101.00144	1.90000	100.98280			0.00	0	540,000,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.63492	111.69838	12.60447			0.00	0	270,000.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.46588	112.15374	11.43771			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.83731	106.65311	9.81410		639,918,660,000.00	6,000,000	6,000,000.00	
EPF001	On 19/08/2015	Spot Bond	100.93077	14.39661	100.93077	14.36144			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	46.44367	100.00000	46.09507			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	99.72217	100.00000	99.45766			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	85.87684	100.00000	85.68558			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.80946	126.47802	21.74874			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.66068	109.43400	25.59989			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.80285	107.25989	18.75382			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.62951	101.66692	10.59585			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	26.90862	101.14823	26.84275			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.42378	101.05103	26.35917			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
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00883	100.00000	0.00877		2,600,000,000,000.00	26,000,000	13,000,000.00	
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.02042	101.17066	26.95428		0.00	0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00883	100.00000	0.00877		1,200,000,000,000.00	12,000,000	6,000,000.00	
ERSA10	On 17/08/2013	Spot Bond	100.93125	54.55678	100.93125	54.42352		0.00	0	0.00	
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.01312	100.96871	25.94955		0.00	0	0.00	
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.54323	100.99870	14.50768		0.00	0	0.00	
ERSA13	On 17/08/2013	Spot Bond	100.93575	54.57015	100.93575	54.43684		0.00	0	0.00	
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00883	100.00000	0.00877		28,500,000,000,000.00	285,000,000	132,000,000.00	
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00883	100.00000	0.00877		42,800,000,000,000.00	428,000,000	189,000,000.00	
ES15	On 30/08/2015	Spot Bond	105.94219	17.70245	105.94219	17.66116		0.00	0	64,900,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.75563	111.43974	9.73192		3,900,390,900.00	35,000	504,104,200.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.49441	117.73441	11.46552		262,547,734,300,000.00	230,000,000	260,126,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.19348	95.26383	9.17382		15,528,004,290.00	163,000	63,160,000.00	
ES33	On 15/09/2033	Spot Bond	9.01000	87.30757	8.99500	87.41093		18,021,180,310,000.00	000,131,000	690,160,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.61861	100.85636	18.53617		201,712,720,000.00	2,000,000	1,000,000.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	96.84455	100.35540	96.59411		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	49.25223	100.00000	48.88255		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.73965	100.00000	10.71363		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
FR003U	On 02/08/2023	Spot Bond	100.00000	10.45101	100.00000	10.42569			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	55.12594	101.07344	54.99111		446,276,028,332.16	4,415,364	2,703,841.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	55.23736	101.11222	55.10222			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	55.59375	101.23627	55.45758			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	55.79409	101.30601	55.65734			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.80586	105.15565	29.73636		14,616,635,350.00	139,000	20,409,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.27773	103.15112	12.24985			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	97.66434	100.55742	97.40595			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.78892	100.49836	10.76239			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.47373	100.49830	8.45288			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.59731	101.51768	9.57375			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.99448	111.84945	15.95571			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.76058	100.44644	9.73658			0.00	0	8,000,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.63889	100.00000	48.52792			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	58.97259	211.83970	58.77751			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	64.86974	105.16707	64.72094			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.39074	121.95151	3.38171			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
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.49455	266.05149	4.47382			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.09598	145.44748	2.08969			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.38791	186.40405	3.37574			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.94216	118.97136	19.89079			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.56485	100.00000	24.50988			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.56485	100.00000	24.50988			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.52807	51.72712	3.52405			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.45288	32.59207	3.45021			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.72971	31.38364	3.72693			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.87658	103.71290	39.78566			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	85.71571	101.43171	85.51720			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.98328	101.42118	12.95143			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.95985	100.70350	46.86525			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	43.51730	100.43778	43.42985			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.68505	101.37968	12.65394			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.68505	101.37968	12.65394			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.28731	100.95684	11.25943			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.50788	101.35502	12.47722			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
FRC109	On 20/06/2017	Spot Bond	100.49706	11.47552	100.49706	11.44729				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	67.10244	100.81157	66.93870				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.86755	100.62812	14.83093				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.99555	100.42343	9.97098				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.92927	100.46990	10.90239				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	33.02624	100.53541	32.94497				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.35780	98.00000	9.32562				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.72301	100.00000	8.68883				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.69925	100.61842	14.66305				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.90803	100.45750	10.88120				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.06938	100.56313	13.03721				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.03517	100.61014	14.00061				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.41838	100.43349	10.39276				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.76005	100.51033	11.73112				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.38610	100.67570	15.34818				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.04805	100.44913	10.01621				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.70830	100.00000	7.67407				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
FRC126		On 20/09/2017	Spot Bond	100.53319	11.59666	100.53319	11.55989		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.63883	13.55233	100.63883	13.50931		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.48091	10.63288	100.48091	10.59919		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.51430	11.24816	100.51430	11.21249		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.60627	12.94859	100.60627	12.90751		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.56147	12.11919	100.56147	12.08076		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.63331	13.45002	100.63331	13.40734		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.67296	14.18639	100.67296	14.14135		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.60461	12.91788	100.60461	12.87690		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.58527	13.07591	100.58527	13.03443		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.52263	11.40192	100.52263	11.36577		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.51264	11.73408	100.51264	11.69687		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.64764	13.71599	100.64764	13.67245		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.63938	13.56255	100.63938	13.51950		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.61676	13.14306	100.61676	13.10135		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.64874	13.73645	100.64874	13.69285		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.54761	11.86308	100.54761	11.82546		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.48314	10.67391	100.48314	10.64008		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
FRC144	On 20/09/2017	Spot Bond	100.40273	9.19588	100.40273	9.16675			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.31930	100.68010	14.27383			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	31.79640	100.48314	31.69562			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.63367	100.54650	19.57140			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.75451	101.08864	3.73669			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.47389	100.52041	10.44068			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.85430	100.44745	1.84843			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.57807	98.00000	1.56659			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.48118	100.00000	1.47286			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.48118	100.00000	1.47286			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.42586	100.00000	1.41593			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	40.48757	103.88434	40.39513			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.62366	101.69803	28.55326			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.35937	100.46014	18.31422			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.00135	100.45737	14.96445			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	58.37119	101.67764	58.22767			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	99.94328	6.90500	99.92439			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
FRC46	On 10/09/2017	Spot Bond	98.80765	10.63539	98.80765	10.60962			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	78.48803	113.68077	78.29663			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	60.13527	100.00003	59.98959			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.45462	100.38660	30.37978			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.97030	101.46163	8.94829			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.07157	109.33538	7.05483			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.06753	100.46640	13.03540			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.16758	100.47150	13.13520			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.41711	109.51236	5.40427			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.47908	111.32550	25.42690			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.96898	109.33538	4.95723			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.04757	114.09057	6.03275			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.55933	114.42023	8.54145			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	94.66609	100.45580	94.42481			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.99847	101.66489	9.97388			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.36552	100.00000	18.32054			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.81466	100.79789	17.77072			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.01139	100.69405	15.97193			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
FRC80	On 15/06/2016	Spot Bond	4.73000	107.78864	4.73000	107.76619			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	95.10667	100.56499	94.86402			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.23554	100.70697	16.19553			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.41217	100.40068	10.38658			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.65343	100.46304	11.62477			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.30185	100.61808	26.23708			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.32162	100.54671	13.28882			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.89350	100.52525	12.86178			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	94.22775	100.34678	93.98783			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	94.21634	100.34394	93.97645			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	95.27279	100.32862	95.07534			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	95.27403	100.34043	95.07655			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	95.28152	100.34112	95.08402			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	94.20925	100.34682	93.96876			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.94980	100.44788	10.92780			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.59400	100.64235	13.56663			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.93883	100.44732	10.91685			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
FRC97	On 20/03/2015	Spot Bond	98.04956	24.80621	98.04956	24.75745			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.09812	100.67532	14.06973			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.05780	101.43156	13.02577			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	56.29241	101.08680	56.15472			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	58.26675	102.04635	58.12302			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	56.35116	101.11165	56.21330			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	57.52569	104.68033	57.38052			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	57.80054	96.98334	57.66430			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	56.54091	101.19191	56.40248			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	57.01487	101.39248	56.87504			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	57.59640	101.63872	57.45482			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	57.96110	101.79324	57.81843			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.23318	137.45936	15.18800			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	66.02546	101.30769	65.86186			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.63891	104.00517	27.56957			0.00	0	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.64077	100.18638	21.57309			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.24071	103.41346	12.21015		827,307,680,000.00	8,000,000	4,000,000.00	
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.02487	100.62484	9.99341			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
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.29998	101.45882	7.28207				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.96546	100.00000	11.94277				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.59151	254.50193	4.57096				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.49642	265.81898	4.47569				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.63432	249.70910	4.61384				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.13968	117.34620	3.13181				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.21108	101.41744	7.19339				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.40832	117.54524	3.39950				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.01711	101.77641	10.99000				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.34722	100.01476	11.31973				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	57.26291	101.49749	57.12234				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.09698	101.25022	7.07960				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	43.16312	100.29734	43.05712				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.92952	90.41057	2.92335				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	91.67775	100.18030	91.44988				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	93.78081	100.00000	93.54340				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	66.91265	100.68430	66.70250				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
FRS68	On 09/11/2024	Spot Bond	100.00000	0.91055	100.00000	100.00000	0.90772			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.80509	101.11871	101.11871	12.76428			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	64.86561	100.52362	100.52362	64.65995			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	64.06912	100.43945	100.43945	63.86612			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.94365	101.12618	101.12618	7.91860			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.18048	101.07593	101.07593	16.12892			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.16541	100.44759	100.44759	8.13953			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.27280	100.44015	100.44015	30.17688			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.53102	100.76967	100.76967	14.48485			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	27.67343	101.24351	101.24351	27.55050			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	50.15385	101.17008	101.17008	49.93119			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.05516	100.00000	100.00000	3.03223			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	43.98908	100.00000	100.00000	43.65890			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.59651	2.25000	101.57590				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.22642	100.00000	100.00000	2.20971			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	30.20840	105.55013	105.55013	30.13775			949,951,170.00	9,000	1,391,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.44205	106.51279	106.51279	22.38918			7,881,946,460.00	74,000	736,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.73332	104.36488	104.36488	12.70381			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
FRX17	On 15/09/2017	Spot Bond	105.51532	11.00384	105.51532	10.97811		4,220,612,800,000.00	40,000,000	10,000,000.00	
FRX18	On 14/04/2018	Spot Bond	113.83008	10.86325	113.83008	10.83639		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.96559	9.92165	108.96559	9.90469		5,230,348,320.00	48,000	2,716,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	13.89666	117.28648	13.86166		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	102.81960	11.39475	102.81960	11.36909		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	79.83345	10.76869	79.83345	10.74884		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.94835	15.25701	100.94835	15.21933		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	23.90544	100.00000	23.72602		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	100.01778	22.02941	100.01778	21.96062		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	104.81266	12.23315	104.81266	12.20487		0.00	0	0.00	
GFC2	On 27/02/2013	Spot Bond	100.00000	82.63853	100.00000	82.46004		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	89.24798	100.00000	89.04234		0.00	0	0.00	
GPT12	On 28/02/2013	Spot Bond	100.00000	83.47069	100.00000	83.29079		0.00	0	0.00	
GPT19	On 28/11/2012	Spot Bond	100.63710	98.37261	100.63710	98.10652		0.00	0	0.00	
GPT20	On 30/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		0.00	0	0.00	
GRA292	On 15/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		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
GRA299	On 18/12/2012	Spot Bond	99.03016	93.41062	99.03016	93.17449			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.42796	100.01501	7.40996			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.40661	100.01973	9.38382			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.27937	100.00000	2.25591		103,800,000,000,000.00	038,000,000	480,000,000.00	
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.27937	100.00000	2.25591		71,200,000,000,000.00	712,000,000	336,000,000.00	
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.27937	100.00000	2.25591		219,880,000,000,000.00	198,800,000	900,000,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.23917	100.00000	2.22931		0.00	0	0.00	
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.27937	100.00000	2.25591		29,930,000,000,000.00	299,300,000	110,000,000.00	
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.27937	100.00000	2.25591		7,000,000,000,000.00	70,000,000	70,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			9,600,000,000,000.00	96,000,000	96,000,000.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.86442	100.57078	22.80814			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.53945	101.42786	11.51113			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.97642	99.93193	15.93773			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.57579	100.43806	11.54733			441,927,464,000.00	4,400,000	1,100,000.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.74608	102.01673	19.69738			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.92870	100.31458	11.89940			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	17.09923	99.88260	17.02410			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.12697	100.51108	11.07730			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			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	94.05091	105.54321	93.79932			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	94.05091	105.54321	93.79932			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	63.35499	100.00000	63.23511			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	70.05245	100.00000	69.91954			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	58.56803	101.63173	58.42407			548,811,342,000.00	5,400,000	1,350,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.59812	101.67762	15.55976				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.73358	105.13866	16.69118				0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	94.09206	105.76786	93.83987				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	58.68267	101.68917	58.53836				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.92211	101.75803	15.88294				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.56031	117.06290	14.51974				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	94.14520	106.05795	93.89222				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	58.88893	101.79257	58.74398				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.33816	101.86140	16.29792				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.95787	117.06290	14.91619				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	94.33364	107.08651	94.07789				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	59.16375	101.93042	59.01796				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.84585	101.98773	16.80432				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	94.56466	108.34719	94.30548				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	94.90638	110.21153	94.64216				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.24858	115.88630	11.22067			6,257,860,200.00		54,000	32,815,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.44448	272.42396	4.42365				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.45000	271.70682	4.42918				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
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.72188	101.83148	11.69570				1,731,135,160.00	17,000	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.70463	102.02133	11.67844				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.26000	110.25513	1.26000	110.24248				0.00	0	203,656,000.00
I2038	On 31/01/2038	Spot Bond	1.90000	108.95973	1.90000	108.94537				19,000,000,000.00	10,000,000	292,642,000.00
I2050	On 31/12/2050	Spot Bond	2.05500	113.92532	2.05500	113.90942				0.00	0	485,193,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.23390	95.45000	21.19495				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	95.88504	100.50759	95.63673				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	97.35212	100.56563	97.09589				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.38733	109.26558	23.33108				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	96.31849	100.86049	96.06628				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.53234	102.46253	22.47595				1,719,321,253,400.00	16,780,000	4,195,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.72675	100.92206	16.68544				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	62.16776	100.23329	62.01519				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	43.93428	100.52781	43.82617				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	43.47876	100.74849	43.37156				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	40.54506	103.45013	40.45177				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.55007	108.14435	15.51297				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
IBL22	On 15/03/2018	Spot Bond	111.48026	11.40646	111.48026	11.37857			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.40039	102.47730	37.31548			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.96142	99.82217	39.86477			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	25.81666	100.88835	25.75362			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.85559	106.87614	25.79343			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.57778	105.97204	13.54645			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.61219	101.15611	26.54706			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.02678	101.23137	10.00223		526,403,124,000.00	5,200,000	1,300,000.00	
IBL34	On 31/01/2017	Spot Bond	119.59470	4.72155	119.59470	4.70954			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.05810	121.25275	3.05023			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.93800	100.15533	21.86942			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.23427	100.16252	10.20228			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.30031	105.78604	10.27631			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.64650	100.66354	16.59366			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.79202	100.43811	8.76416			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.31750	100.00000	9.24757			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	9.16774	100.00000	9.06508			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.24253	100.00000	8.14940		2,100,000,000.00	21,000	21,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	71.56192	100.00000	71.42790			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00455	100.00000	0.00454			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.91623	99.89211	18.87417			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.91623	99.89211	18.87417			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.47244	100.97091	9.45143			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.40775	5.00000	103.38003			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.28624	101.37699	13.24427			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.55296	101.30327	12.51332			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	13.62191	100.00000	13.51809			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.17954	112.11249	17.13758			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.45178	100.20174	22.39670			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.45178	100.20174	22.39670			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.75932	101.14829	9.72854			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.63859	100.00000	8.61743			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	57.01393	101.89135	56.75933			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	50.49212	101.88356	50.26666			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	49.00708	101.64472	48.78867			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
IN04	On 15/03/2015	Spot Bond	101.44581	23.91773	101.44581	23.86358			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	66.79668	100.58397	69.22221			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	43.52864	100.00000	43.19833			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	69.65519	104.33728	69.52272			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.95700	101.67347	13.92267			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	54.64515	100.00000	54.52388			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	66.81307	99.34271	66.81306			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	98.65893	99.22914	98.39502			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	96.84385	99.12821	96.58981			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
IND250	On 11/12/2012	Spot Bond	99.02750	95.09784	99.02750	94.85311			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	88.73125	98.62666	88.51901			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	87.27786	98.52695	87.07272			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	85.87412	98.42745	85.67572			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.23956	100,000.00000	0.23799			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
IND318	On 24/04/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			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
IND336	On 03/09/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.88746	100.00000	49.77675			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	43.39695	100.00000	43.13895			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	41.87847	100.00000	41.65267			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	40.65962	100.00000	40.45907			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	39.66009	100.00000	39.47981			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	73.95931	101.10218	73.66812			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
INF002	On 05/02/2013	Spot Bond	100.97718	85.06300	100.97718	84.86856				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	81.85013	101.06512	81.66989				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.12065	100.29400	15.08392				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.30669	103.81357	18.26083				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.61835	101.94170	17.57493				0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	99.18479	100.00000	98.91599				0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	97.34270	100.51669	97.08594				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.28567	100.34045	9.26286				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	83.42576	100.00000	83.24596				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.70907	100.81708	25.64564				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.08413	100.33341	11.05691				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	95.51556	100.35507	95.26983				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	90.68162	100.00000	90.23927				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.59062	6.50000	100.57877				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	88.53464	100.13131	88.25679				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	85.96859	99.98478	85.70652				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
ING158	On 07/12/2012	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	98.27658	100.42362	98.01621				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	97.02051	100.41625	96.76685			301,248,750,000.00	3,000,000	1,500,000.00	
ING161	On 20/03/2017	Spot Bond	100.44355	11.51061	100.44355	11.47413				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	92.30402	100.14548	92.07693				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.09198	100.16956	29.00102				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	92.35081	100.49744	91.88226				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	62.23642	100.49744	61.95860				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	87.46435	100.32608	87.04467				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	87.04594	100.31481	86.63030				0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	98.38050	100.14110	98.11567				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	95.07521	100.14461	94.30118				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	63.89370	100.14677	63.44805				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	68.28768	100.14677	67.81138				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	95.07519	100.14488	94.30117				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	18.94169	100.00000	18.80973				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	12.62779	100.00000	12.53982				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
ING182	On 23/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	85.11815	101.21767	84.92228			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	56.72819	101.23672	56.58924			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	56.72819	101.23672	56.58924			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	59.67753	99.91080	59.53307			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	50.07381	100.00000	49.95118			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.02454	100.24109	23.96621			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.88712	102.25661	23.82809			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	45.68394	100.77468	45.57128			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.50456	99.93260	21.43746			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.48076	99.93094	13.43870			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.14242	99.92988	10.11076			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.48778	104.73009	11.46123			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.22708	104.25515	39.13626			729,786,050.00	7,000	100,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.96717	100.91681	16.92528			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.67945	108.21861	11.65157			4,653,400,230.00	43,000	12,943,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	25.21583	101.03261	25.15419			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.19254	100.34728	18.14785			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
IV014	On 22/06/2015	Spot Bond	109.98505	23.23762	109.98505	23.18204			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.50806	100.44886	10.48222			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.41958	100.75653	9.39637			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.28750	110.94012	3.27963			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.49541	124.10625	2.48861			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	68.94442	100.58379	68.62231			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.90432	100.18782	8.87647			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.14877	99.99997	9.10854			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.62066	101.62507	8.58224			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.45761	100.60774	0.45556			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00745	100.28878	0.00742			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	52.86417	100.00000	52.44466			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.54291	100.00000	2.52598			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.44579	100.00000	2.42818			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	42.22240	100.00000	41.90202		15,000,000,000,000.00	150,000,000	150,000,000.00	
IV04	On 31/03/2013	Spot Bond	102.06373	77.44071	102.06373	77.28190			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	91.86549	100.17994	91.63997		1,182,123,292,000.00	11,800,000	4,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	117.77551	12.91075	117.77551	12.87776			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.98304	101.74618	9.95848			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.46893	124.10625	2.46220			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	58.80210	100.00000	58.67160			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	66.81939	99.31432	99.72864			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	98.13305	99.20028	97.87202			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	96.33812	99.09942	96.08679			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	94.61112	98.99876	94.36896			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	88.30807	98.62399	88.09786			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	86.87184	98.49850	86.66866			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	85.48181	98.39906	85.28528			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			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
IVA306	On 07/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IVA322	On 15/05/2013	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
IVA323	On 16/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			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
IVA341	On 10/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	42.92635	100.00000	42.67842				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	41.50379	100.00000	41.28582				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	40.35441	100.00000	40.16009				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	39.40675	100.00000	39.23156				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	61.28492	100.11329	61.13631				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.30590	101.15218	7.28801				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.98921	101.33204	38.89363			212,797,284,000.00	2,100,000	1,050,000.00	
IVC005	On 27/07/2015	Spot Bond	101.39683	16.34789	101.39683	16.27517				0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	90.53211	100.01454	90.31393				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	51.85182	101.10215	51.62175				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
IVF003	On 07/02/2013	Spot Bond	100.97704	84.67503	100.97704	84.48234			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	58.45449	100.00000	58.02043			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	71.67705	100.00000	71.54407			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	37.55187	100.00000	37.27001			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.51121	100.00000	10.43231			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.26575	100.00000	86.06925			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	86.12293	100.00000	85.92674			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	88.27033	103.25721	88.06287			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	83.27920	102.85510	83.09572			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.97204	100.85336	2.96061			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.58850	100.00000	2.56907			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	86.78294	100.00000	86.58435			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	76.34030	100.00000	76.18640			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.85389	146.46402	9.82402			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	57.71188	101.88203	57.56973			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.78637	100.15505	21.73293		200,310,100,000.00	2,000,000	1,000,000.00	
LGL02	On 13/08/2017	Spot Bond	100.36228	10.86563	100.36228	10.82467		30,911,582,240.00	308,000	7,274,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	1.95233	98.87452	1.94497		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
MAQ007	On 27/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074	0.00	0	0.00			
MAQ008	On 09/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00			
MAQ015	On 23/08/2013	Spot Bond	100.00000	54.40288	100.00000	54.28215	0.00	0	0.00			
MAQ018	On 11/01/2013	Spot Bond	98.55765	88.10491	98.55765	87.89581	0.00	0	0.00			
MAQ020	On 02/08/2013	Spot Bond	101.08680	51.62633	101.08680	51.39729	0.00	0	0.00			
MAQ021	On 29/11/2012	Spot Bond	99.30957	98.13103	99.30957	97.86972	0.00	0	0.00			
MAQ022	On 11/12/2012	Spot Bond	99.14082	95.09251	99.14082	94.84753	0.00	0	0.00			
MAQ023	On 11/01/2013	Spot Bond	98.70105	88.08967	98.70105	87.88033	0.00	0	0.00			
MAQ024	On 11/03/2013	Spot Bond	97.83334	77.38981	97.83334	77.22961	0.00	0	0.00			
MAQ025	On 11/10/2013	Spot Bond	100.00000	56.70265	100.00000	56.27705	0.00	0	0.00			
MAQ026	On 11/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548	0.00	0	0.00			
MBC17	On 06/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919	0.00	0	0.00			
MBC18	On 21/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871	0.00	0	0.00			
MBF018	On 15/04/2013	Spot Bond	99.92980	88.67787	99.92980	88.46836	0.00	0	0.00			
MBF019	On 15/04/2014	Spot Bond	99.92873	40.98837	99.92873	40.88914	0.00	0	0.00			
MBF024	On 26/05/2013	Spot Bond	100.85528	65.25037	100.85528	65.09108	0.00	0	0.00			
MBF025	On 26/05/2014	Spot Bond	100.87824	30.08946	100.87824	30.01599	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
MBF027	On 07/10/2014	Spot Bond	100.00907	28.89986	100.00907	28.82984			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.01564	99.91959	20.95007		679,453,212,000.00	6,800,000	135,050,000.00	
MBF029	On 01/10/2015	Spot Bond	100.16737	12.99106	100.16737	12.89448		0.00	0	0.00	
MBF030	On 01/10/2017	Spot Bond	100.17350	2.16360	100.17350	2.15417		0.00	0	0.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	85.65201	100.00000	85.45510		0.00	0	0.00	
MBP012	On 29/01/2013	Spot Bond	101.40172	85.57713	101.40172	85.37763		0.00	0	0.00	
MBP013	On 29/01/2014	Spot Bond	101.42165	39.27684	101.42165	39.18047		0.00	0	0.00	
MBP17U	On 23/11/2012	Spot Bond	100.00000	99.72678	100.00000	99.45504		0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.79901	100.00000	39.70259		0.00	0	0.00	
MBP19U	On 18/02/2013	Spot Bond	100.00000	81.91853	100.00000	81.73809		0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	37.81238	100.00000	37.72077		0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.25102	100.00000	41.15108		0.00	0	0.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.14409	100.00000	25.08251		0.00	0	0.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.89097	100.00000	19.84279		0.00	0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.38457	100.00000	6.36893		0.00	0	0.00	
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.58732	100.00000	15.54915		0.00	0	0.00	
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.64472	106.46019	9.62212		1,596,902,850.00	15,000	15,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	95.95938	100.46941	95.71033		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
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.09188	100.55268	23.03505				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.60002	100.10089	27.53855				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.64441	100.10166	27.58284				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.40946	100.10553	11.38404				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.37991	102.05054	10.35668				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.24615	102.14122	10.22320				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.50297	100.13874	13.47289				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.06264	102.46074	13.03331				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.41351	102.63527	13.38335				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.58168	109.14290	27.51612				0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.04334	100.35527	13.01130				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.76398	100.36949	7.74490				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.34540	108.22148	11.31559				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.98779	105.26282	17.94581				0.00	0	25,669,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	15.99720	100.76354	15.94638				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.04365	106.38091	10.02027				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	64.82884	100.73012	64.66904				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
MQB02	On 31/05/2017	Spot Bond	106.29569	9.78395	106.29569	9.76118			8,503,655,200.00	80,000	6,946,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	34.40344	109.35704	34.32198			18,262,625,680.00	167,000	2,141,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.98828	108.68196	20.93883			1,086,819,600,000.00	10,000,000	14,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.85509	112.43670	13.82155			2,248,734,000.00	20,000	4,364,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.93887	105.38322	49.82287			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	96.33391	99.21764	96.08230			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	87.06022	98.63643	86.85587			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	75.99292	97.71856	75.83863			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.90181	100.00000	5.88751			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10098	100.00000	0.10073			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.18192	100.00000	6.16694			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.25831	100.00000	6.24315			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.74498	100.89771	5.73095			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.80499	100.90718	5.79081			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.90497	100.92303	5.89054			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.95494	100.93092	5.94040			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.01492	100.94038	6.00022			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.16479	100.96406	6.14972			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
N4A405	On 14/08/2020	Spot Bond	100.97993	6.26465	100.97993	6.24934				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.37448	100.99728	6.35889			565,584,768,000.00	5,600,000	1,400,000.00	
N4A411	On 14/08/2020	Spot Bond	101.01305	6.47429	101.01305	6.45846				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.52419	101.02081	6.50824				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.12231	101.11573	7.10488				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	7.81875	101.22620	7.79960				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10098	100.00000	0.10073				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10098	100.00000	0.10073				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	105.98711	8.00000	105.94205			2,405,600,000,000.00	300,700,000	858,700,000.00	
NBK10B	On 21/04/2014	Spot Bond	101.70052	39.23858	101.70052	39.14209				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	26.98898	101.25975	26.92286				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	18.52948	100.87403	18.48423				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.33084	101.31348	8.31042				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	17.84880	100.75760	20.72757				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.52254	100.79541	11.59347				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	18.82363	110.77590	18.77785			8,308,192,500.00	75,000	14,967,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.74729	101.00801	17.70344				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
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.75726	118.84122	11.72700			7,130,473,200.00	60,000	5,111,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.27768	30.23292	4.27458			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	87.55790	102.03598	87.34926			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.31198	111.25692	20.26267			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.50162	101.70058	20.45120			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.85903	101.79234	7.83969			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	39.55162	103.06649	39.46091			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	42.53280	100.27352	42.42838			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.19168	107.67718	15.15557			21,750,790,360.00	202,000	7,113,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.23545	100.28219	13.20295			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	83.72762	117.77042	83.53057			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	86.34985	101.18874	86.14654			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	97.71520	100.66622	97.45642			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.43524	100.00000	29.37940			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.17977	100.00000	37.10922			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.07043	100.00000	28.01718			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.61684	100.00000	26.56634			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.98812	100.88001	23.92954			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
NCLN49	On 12/03/2013	Spot Bond	100.53804	96.34887	100.53804	96.09734				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	93.19928	100.29682	92.96448				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	92.95015	100.27583	92.71660				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	92.95015	100.27583	92.71660				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	92.95015	100.27583	92.71660				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.43380	100.26098	22.37933				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.87846	100.01676	21.82545				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.48491	99.92572	21.43290				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.05526	100.72872	18.01075				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.26138	78.84167	17.23398				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.08150	100.68736	14.04680				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.12691	100.00000	12.10397				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.39784	101.44317	12.36743				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.02006	101.58167	12.98808				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.34204	101.36186	12.31178				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.73093	99.92294	11.70252				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	86.47725	100.00000	86.27845				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
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.11374	74.70107	14.09218			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.75767	100.71896	64.59978			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.91361	100.42509	42.82738			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.84011	100.41859	42.75404			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.01178	100.13494	17.93248			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.70366	101.09351	8.66505			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.25924	100.28784	2.24859			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.44095	100.21716	11.38510			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.07826	100.00000	3.05516			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.19551	108.64353	19.14956		869,148,240,000.00	8,000,000	4,000,000.00	
NED12A	On 14/12/2012	Spot Bond	100.43443	95.65330	100.43443	95.40576			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	98.98866	103.93706	98.72411			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	56.32316	103.85854	56.19316		1,890,225,428,000.00	18,200,000	9,100,000.00	
NED8	On 08/02/2014	Spot Bond	105.20960	43.65110	105.20960	43.55093		3,560,398,073,600.00	33,841,000	21,081,000.00	
NED9	On 06/07/2017	Spot Bond	100.00389	7.73973	100.00389	7.72098			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	12.67438	122.15519	12.64103			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.35818	109.62449	9.33357			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			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
NHM001	On 04/09/2015	Spot Bond	100.87482	12.29796	100.87482	12.24290				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.32049	154.74879	6.30021				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.38363	110.78287	11.35639				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.34637	112.47442	11.90792				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.30723	100.87478	10.26764				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	36.56688	100.84223	30.34501				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	80.99693	100.77827	65.65754				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	18.31129	100.82862	15.79183				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.36584	114.30671	11.97806				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	36.77847	100.88848	30.57846				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	81.06088	100.82727	65.77370				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	18.46800	100.85447	15.92645				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	9.71048	112.37668	12.37081				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	37.02728	100.94287	30.85294				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	81.14614	100.89257	65.92856				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	18.75653	100.90208	16.17429				0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	81.34500	100.00000	101.40343				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
NQF1A9	On 22/05/2013	Spot Bond	100.90209	81.15858	100.90209	67.57839			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	81.46500	100.00000	101.55302			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	81.23443	100.92679	67.81494			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	81.52500	100.00000	101.62782			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	81.31839	101.02443	68.09303			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	81.43377	101.11272	68.46461			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.36353	101.14634	10.39247			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.57335	101.06357	11.54873			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	51.80359	133.37761	51.65340			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	35.41943	112.65666	35.33211		1,233,590,427,000.00	10,950,000	129,700,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	15.62525	127.61916	15.58317			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.73978	133.90446	9.71223		13,524,350,460.00	101,000	2,501,000.00	
NRA023	On 31/05/2023	Spot Bond	166.40319	3.63669	166.40319	3.62438			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	15.04158	132.37089	14.99989			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	87.98060	99.96864	87.77412			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	40.54783	99.87889	40.44970			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	40.41482	99.88231	40.31701			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
NTC12	On 25/08/2016	Spot Bond	101.83987	10.60528	101.83987	10.57917			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.66268	101.27473	19.61450			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	53.24387	101.19990	53.00742			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.24242	101.37662	16.17019		405,506,480,000.00	4,000,000	1,000,000.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.30162	100.00000	15.26456			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.35138	100.00000	15.31419			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.38124	100.00000	15.34397			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.09770	100.00000	16.05870			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.89377	100.00000	16.85284			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.86921	100.00000	21.81624			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.56252	110.62267	15.52492		21,460,797,980.00	194,000	95,465,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.29911	100.00000	4.28021			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.49749	109.71000	12.47216			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.36782	100.00000	23.31122			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.70549	100.00000	6.68907			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	63.65781	100.48296	63.45605			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	85.28761	98.38076	85.09200			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
PNP03	On 21/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	58.61376	100.00000	58.48368			0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	68.26032	100.73845	68.26031			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.52200	100.42050	30.44697			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	98.56390	103.78737	98.30154			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	95.37379	100.37625	95.12774			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	63.60045	100.37300	63.44417			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	63.76782	100.39251	63.61109			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	63.98537	100.41791	63.82807		345,437,610,400.00	3,440,000	860,000.00	
PR2B1B	On 15/12/2012	Spot Bond	100.38925	95.42008	100.38925	95.17389			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.67669	100.43155	30.60127			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	98.76921	103.92808	98.50597			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	64.04675	100.42500	63.88930			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	64.34067	100.42441	64.18250			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	95.50108	100.41200	95.25462			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.02241	100.45623	30.94612			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	64.54874	100.48342	64.38997			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
PR2D1B	On 15/12/2012	Spot Bond	100.47042	95.70937	100.47042	95.46225			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.40442	100.48350	31.32718			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	64.99487	100.53526	64.83493			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	37.37080	101.01119	37.27945		606,067,140,000.00		6,000,000	1,500,000.00
R009	On 15/09/2014	Spot Bond	115.36704	39.99997	115.36704	39.82889			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.90395	90.32933	25.85066			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.18277	36.97373	1.18167			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	5.44500	123.25743	5.43000	123.28278		185,218,240,036,500.00		016,205,700	3,521,100,000.00
R158	On 15/09/2015	Spot Bond	122.26482	29.39375	122.26482	29.26288			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.50744	85.50505	13.48090			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	24.44271	128.79704	24.32995			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.42835	81.26980	7.41437			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	62.46157	106.08559	62.31727			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.62500	128.96262	7.62000	128.98618		72,524,945,520,625.00		511,468,265	1,838,717,142.00
R187P	On 21/12/2026	Spot Bond	34.66514	1.10989	34.66514	1.10892			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05920	32.55096	1.05833			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 31/03/2013	Spot Bond	213.79215	121.90676	213.77317	121.49627		0.00	0	670,000,000.00
R197		On 07/12/2023	Spot Bond	1.22000	279.71695	1.22000	279.68510	122,813,008,000.00		100,666,400	132,333,000.00
R201		On 21/12/2014	Spot Bond	5.02500	110.94244	5.01000	110.95809	1,551,845,625,000.00		308,825,000	989,555,000.00
R202		On 07/12/2033	Spot Bond	1.82000	209.97317	1.82000	209.94585	1,094,031,848,000.00		601,116,400	1,113,636,900.00
R2023		On 28/02/2023	Spot Bond	7.13500	106.18421	7.13000	106.20066	17,663,406,000,000.00		475,600,000	3,293,260,000.00
R203		On 15/09/2017	Spot Bond	5.88500	111.32293	5.86500	111.39283	23,508,851,636,600.00		994,707,160	6,459,580,160.00
R204		On 21/12/2018	Spot Bond	6.16500	112.54522	6.15500	112.57943	19,784,921,445,000.00		209,233,000	6,069,998,055.00
R2048		On 28/02/2048	Spot Bond	99.20808	10.60923	99.20808	10.58564	168,157,695,600,000.00		695,000,000	1,723,564,000.00
R205		On 31/03/2014	Spot Bond	100.00000	41.50630	100.00000	41.40575		0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.02500	105.36463	5.01500	105.36169	9,424,462,875,000.00		875,515,000	2,131,430,000.00
R207		On 15/01/2020	Spot Bond	6.44000	107.13097	6.43000	107.17072	12,319,148,772,000.00		912,911,300	5,486,319,700.00
R208		On 31/03/2021	Spot Bond	6.65500	101.57283	6.65000	101.58635	58,295,923,290,000.00		759,718,000	9,970,333,937.00
R209		On 31/03/2036	Spot Bond	8.41500	78.92178	8.40000	79.02979	48,583,371,375,000.00		773,425,000	0,793,940,000.00
R210		On 31/03/2028	Spot Bond	1.61000	158.20133	1.61000	158.18162	6,121,184,580.00		3,801,978	84,600,000.00
R211		On 31/01/2017	Spot Bond	0.15000	124.27498	0.15000	124.26445	135,000,000.00		900,000	1,163,050,000.00
R212		On 31/01/2022	Spot Bond	1.09000	129.32432	1.09000	129.31008	33,601,386,400.00		30,826,960	923,751,000.00
R213		On 28/02/2031	Spot Bond	8.18000	90.49624	8.18000	90.47619	45,502,501,540,000.00		562,653,000	3,857,925,000.00
R214		On 28/02/2041	Spot Bond	77.73332	9.72067	77.73332	9.70305	175,585,577,882,400.00		258,820,000	6,973,950,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On 15/03/2013	Spot Bond	98.10852	76.70281	98.10852	76.54500	0.00	0	0.00	0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	52.97123	95.74929	52.85687	0.00	0	0.00	0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	36.57788	93.40448	36.50051	0.00	0	0.00	0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	25.68468	91.01110	25.63151	0.00	0	0.00	0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.67398	87.49080	18.63658	0.00	0	0.00	0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.50744	85.50505	13.48090	0.00	0	0.00	0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	9.92093	83.47163	9.90183	0.00	0	0.00	0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.42835	81.26980	7.41437	0.00	0	0.00	0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	92.68350	99.35642	92.45025	0.00	0	0.00	0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	63.32819	96.68315	63.19187	0.00	0	0.00	0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	43.45227	94.26296	43.36068	0.00	0	0.00	0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.28517	91.92899	30.22265	0.00	0	0.00	0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.39886	89.76971	21.35555	0.00	0	0.00	0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.68144	86.42385	15.65070	0.00	0	0.00	0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.42482	84.45562	11.40285	0.00	0	0.00	0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.48005	82.31050	8.46409	0.00	0	0.00	0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.42912	79.97373	6.41731	0.00	0	0.00	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
R331C	On 21/06/2017	Spot Bond	75.56089	5.31196	75.56089	5.30266			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.21472	73.15412	4.20755			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.52522	69.91580	3.51945			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.86991	67.83418	2.86533			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.36599	65.82731	2.36232			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.97882	63.84766	1.97583			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.86402	60.09257	1.86134			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.61000	58.22853	1.60775			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.50410	55.42223	1.50210			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.33020	53.71567	1.32847			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.18719	52.07678	1.18569			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.06871	50.50256	1.06740			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.96573	49.04085	0.96457			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87882	47.63992	0.87780			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.35171	40.84619	1.35034			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.28562	39.49703	1.28436			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.22983	38.20719	1.22866			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.18277	36.97373	1.18167			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
R349C	On 21/06/2026	Spot Bond	35.79392	1.14314	35.79392	1.14211			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10989	34.66514	1.10892			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08215	33.58493	1.08123			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05920	32.55096	1.05833			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	46.17270	100.64880	46.05897			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	59.96770	99.92574	59.82252			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.15914	99.90770	13.12728			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	16.97815	100.96576	16.92469			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.97058	100.00000	1.96192			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	97.08395	100.56581	96.82844			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	63.32551	100.63344	63.12453			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	65.12939	100.61948	64.92271			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	62.48400	100.62865	62.20478			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.58890	100.22952	21.53592			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.73726	100.00000	75.63533			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	96.28890	100.48281	96.03433			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.97781	101.67229	27.90902			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
RES07	On 14/02/2013	Spot Bond	5.87500	104.46261	5.87500	104.44603			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	14.65325	100.93776	14.58832		403,751,040,000.00	4,000,000	2,000,000.00	
RES13	On 09/01/2013	Spot Bond	100.29264	88.34768	100.29264	88.13373		0.00	0	0.00	
RES14	On 04/10/2013	Spot Bond	100.11180	51.11536	100.11180	50.73138		0.00	0	0.00	
RES15	On 12/11/2017	Spot Bond	100.00000	12.55227	100.00000	12.45804		0.00	0	0.00	
RES16	On 14/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00	
RESB01	On 03/06/2014	Spot Bond	100.68733	31.55787	100.68733	31.48010		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	100.07159	101.03586	99.80059		0.00	0	0.00	
RP002	On 28/02/2013	Spot Bond	101.10798	97.82616	101.10798	97.56105		0.00	0	0.00	
RP004	On 25/11/2014	Spot Bond	102.70350	24.32467	102.70350	24.26432		0.00	0	0.00	
RP005	On 31/03/2017	Spot Bond	100.28309	13.84226	100.28309	13.81479		0.00	0	0.00	
RP006	On 30/04/2019	Spot Bond	102.22019	12.01618	102.22019	11.98650		0.00	0	0.00	
RP007	On 30/04/2016	Spot Bond	101.97649	15.40045	101.97649	15.36249		0.00	0	0.00	
RP008	On 30/04/2016	Spot Bond	101.97649	15.40045	101.97649	15.36249		0.00	0	0.00	
RP009	On 16/07/2013	Spot Bond	99.90414	57.13473	99.90414	56.88368		0.00	0	0.00	
RP010	On 23/08/2013	Spot Bond	100.99069	68.57550	100.99069	68.27149		0.00	0	0.00	
RP011	On 12/09/2013	Spot Bond	100.58819	66.41424	100.58819	66.11755		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
RP012	On 10/10/2013	Spot Bond	100.00000	48.88255	100.00000	48.51564				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.96049	100.38461	4.93837				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.43125	100.43152	0.42933				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	46.26515	100.88031	46.15095				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.94954	100.00000	39.87045				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	23.01587	101.00223	22.95961				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.74721	5.25000	101.73288				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72354	100.00000	0.72176				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.93373	100.00000	3.92420				0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	22.20024	100.00000	22.11539				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.88943	109.50878	9.86574			1,752,140,480.00	16,000	5,316,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.42623	105.69036	8.40960				0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	81.01584	100.82812	81.01583				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.83670	117.11129	16.79457				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.50058	100.96377	11.47247				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
SBK14	On 01/12/2017	Spot Bond	109.76738	9.73665	109.76738	9.71339			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.52320	101.55586	7.50472			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.45391	100.47716	8.43311			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.91830	101.44951	8.89041			0.00	0	1,000,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	13.38290	100.00000	13.28246			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	13.43815	100.00000	13.33728			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.58824	110.28697	23.53200		7,389,226,990.00		67,000	15,067,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	75.13881	101.21158	74.98872			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.18091	101.86258	10.15791		6,111,754,800.00		60,000	6,860,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	35.79358	127.67688	35.69373			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	40.34633	159.66556	40.21573			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	65.88252	152.98792	65.70377			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.15106	117.95662	20.09951			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.06733	118.36117	20.01585			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.02555	118.56412	19.97411			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	69.82385	143.82678	69.63604			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.96094	103.68838	10.93567			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.11216	118.14423	20.06064			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
SBN35	On 15/09/2015	Spot Bond	118.24540	20.09123	118.24540	20.03973				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	58.99491	211.65251	58.79985				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	76.19559	100.00000	76.04167				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.13231	100.42831	9.10985				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	30.94224	99.21990	32.58899				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.74529	100.36654	31.66729				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.43414	100.15186	11.40641				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	61.92537	100.16711	61.77514				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.34295	100.00000	56.20645				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.06538	107.02647	11.03920				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.87149	101.09831	37.77885				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.01852	101.18390	11.98909				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.24882	100.29283	8.22856				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.07936	100.00000	1.07697				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.51473	100.30374	8.49382				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.16474	112.35030	13.13270				0.00	0	500,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.52285	107.31305	9.50028				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
SBS21	On 15/05/2026	Spot Bond	101.14300	7.35441	101.14300	7.33122			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.52432	100.81390	21.47180			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	7.40077	100.85958	7.37749			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.00472	100.88565	6.98762			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.25796	107.86744	7.24585		34,409,713,360.00		319,000	2,756,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	12.20583	100.17939	12.17893			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.52485	102.91713	8.50532		12,041,304,210.00		117,000	517,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	78.25628	102.48454	78.09363			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.78250	118.34171	16.74016		1,429,212,831,670.00		12,077,000	9,250,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	69.06982	120.99445	68.88690			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.50204	265.12288	4.48132			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.72155	119.59470	4.70954			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.88529	112.58000	10.85567			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	95.37777	100.00000	95.15335			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22641	82.63494	0.22594			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.55865	100.00000	6.50891			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
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.59062	6.50000	100.57877			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.10328	100.49004	11.07597			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	62.17532	100.22255	62.02273			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.36785	100.24006	17.32522			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.48886	100.37865	10.46309			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.66031	104.63904	10.64290		7,429,371,840.00	71,000	571,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	60.58773	104.53403	60.44944			0.00	0	1,688,000.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.53295	110.17225	14.49834			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	67.62327	104.99511	67.46752			0.00	0	1,160,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.06846	102.86503	11.04310			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	25.62394	101.14731	25.56123			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.64379	100.91285	9.62024			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.13905	101.15213	14.10445			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.78626	100.91985	7.76724			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.24500	110.58806	16.20598			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.07246	99.95086	21.00670			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.36783	100.74418	9.34473			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
SSN002	On 26/03/2017	Spot Bond	100.29998	10.66666	100.29998	10.64046			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.81261	101.49647	9.78157			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.61330	89.26946	8.59584			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.64648	88.92846	8.62901			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.38846	107.77651	24.34759			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.16266	97.48656	10.14076			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.12408	100.44496	9.09517			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.84399	104.60347	10.81881			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.81752	119.58561	19.76626			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.06206	101.19280	3.04981			0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			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
SYN875	On 16/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	58.80210	100.00000	58.67160				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	58.80210	100.00000	58.67160				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	54.64515	100.00000	54.52388				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	54.52388	100.00000	54.40288				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	54.40288	100.00000	54.28215				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	58.80210	100.00000	58.67160				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	58.80210	100.00000	58.67160				0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	66.79368	99.42961	66.79367				0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	66.79335	99.43109	66.79334				0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	66.79985	99.40185	99.72841				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
SYN945	On 23/11/2012	Spot Bond	99.34562	99.72856	99.34562	99.45859			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	98.65757	99.33096	98.39340			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	93.41050	99.03221	93.17435			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	98.13105	99.30851	97.86974			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	93.11224	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.53645	117.60842	18.48940			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
SZ25	On 30/09/2025	Spot Bond	104.75139	9.71472	104.75139	9.69227			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.79367	100.00000	37.71048			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.65400	100.00000	30.42392			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.74494	102.75446	39.65401			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	85.86042	98.53867	85.66185			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	83.00809	98.31078	82.82291			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	94.36312	99.10758	94.12196			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	76.91377	97.81910	76.75556			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66685	100.00000	66.66684			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	82.87812	100.94335	82.69128			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	89.10880	99.98492	88.89666			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	87.86169	99.89383	87.65563			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.60094	101.19250	14.56519			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.43343	107.95127	14.39961			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	97.92379	100.57712	97.66329			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.39287	100.87887	37.31825			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
TFS97	On 14/11/2013	Spot Bond	100.92142	53.59261	100.92142	53.42395			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.17409	101.62026	8.14820			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.42553	101.66672	8.39885			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.20179	102.00557	10.17897			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.55299	100.00000	2.52853			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.55299	100.00000	2.52853			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.55299	100.00000	2.52853			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.96556	101.76658	8.93714			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.55299	100.00000	2.52853			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.11821	101.98019	10.08608			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.55299	100.00000	2.52853			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.83999	102.86169	14.79251			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.55299	100.00000	2.52853			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.46241	101.66078	10.43670			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.25559	101.48088	6.24023			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.73245	101.58542	6.71591			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.78645	105.94334	6.76914			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.68347	101.79445	7.66457			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
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.10500	101.88733	8.08504	0.00	0	0.00			
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.53011	102.87096	12.49898	0.00	0	0.00			
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.17261	101.59334	10.14761	0.00	0	0.00			
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.27209	101.62589	12.24192	0.00	0	0.00			
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.41246	101.64915	10.38687	0.00	0	0.00			
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.89086	101.62589	6.87392	0.00	0	0.00			
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.99662	101.64915	6.97943	0.00	0	0.00			
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.04950	101.66078	7.03217	0.00	0	0.00			
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.25258	101.61194	10.22739	0.00	0	0.00			
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.41246	101.64915	10.38687	0.00	0	0.00			
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.96136	101.77704	10.93438	0.00	0	0.00			
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.57758	101.77704	7.55893	0.00	0	0.00			
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.96136	101.77704	10.93438	0.00	0	0.00			
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.75779	101.96303	11.72880	0.00	0	0.00			
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.63044	102.00952	8.60915	0.00	0	0.00			
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.70808	101.95141	11.67922	0.00	0	0.00			
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.65642	102.88090	15.61753	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
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.79805	102.93896	12.76622			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.80338	102.91574	15.76410			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	42.00151	100.16956	41.89961			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.72767	115.34604	20.67587		2,652,958,920.00		23,000	2,608,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.83479	98.42479	10.81452			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.40125	113.10271	9.37800		7,917,189,700.00		70,000	997,941,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.86037	114.87864	10.83317		6,433,203,840.00		56,000	312,730,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.32774	120.75839	9.30344		8,694,604,080,000.00		72,000,000	116,000,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.20829	105.49834	11.18252			0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.79788	103.04013	8.77770		8,449,290,660.00		82,000	8,900,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.50906	100.87844	6.48023			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.66101	100.89915	6.63150			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.85338	100.92536	6.82302			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.87364	100.92812	6.84317			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.82392	101.05768	7.78922			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.27364	101.32571	13.21464			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	24.93147	100.00000	24.73133			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.91180	100.00000	12.80815			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
TPDA03	On 05/04/2018	Spot Bond	100.00000	11.06452	100.00000	10.97570				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.77894	10.00000	99.75134				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.78444	9.75000	99.75753				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.78881	100.00000	9.76273				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	78.08066	97.58601	77.91800				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	69.97686	96.66726	69.84742				0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	98.13245	99.23248	97.87134				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	89.79943	98.71758	89.58186				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	66.27374	99.76004	66.14822				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	82.82211	98.31631	82.63776				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.46072	114.88602	11.43203				0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	69.10336	104.60170	69.10336				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	40.61819	99.85679	40.51991				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
UTR042	On 19/04/2016	Spot Bond	99.84614	13.51972	99.84614	13.48701			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.87029	100.02475	22.81487			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.69875	107.51485	12.66860			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.65229	100.00000	56.51504			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.88002	100.00000	56.74223			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.95594	100.00000	56.81796			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.40664	101.12514	19.34546			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.17750	101.16690	12.13909			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.07872	101.16870	9.05009			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	83.30751	100.00000	83.12796			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	98.37282	100.62384	98.10676			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.37645	142.66000	8.35613			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.72600	125.92352	18.67636		11,081,269,760.00	88,000	92,098,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.43739	235.74310	6.40969			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	22.45524	110.71509	22.40153			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	13.93754	112.63018	13.90374			0.00	0	60,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	12.46033	114.13989	12.42979			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.42834	112.54320	12.39822			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
WSP5	On 28/05/2021	Spot Bond	112.28516	12.38128	112.28516	12.35133				0.00	0	21,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	54.71455	95.75673	54.59641				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	45.33665	94.53097	45.24085				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.40450	86.34739	15.37448				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	35.54561	92.99863	35.47111				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.70759	91.84060	29.64664				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.72663	85.12782	12.70186				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.25685	90.00797	22.21195				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.37803	86.33473	15.34807				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.13530	64.79116	2.13199				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.30312	100.00000	7.28927				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02941	100.00000	0.02935				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.30312	100.00000	7.28927				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.01914	100.00000	19.98116				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180				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
ZA011	On 20/05/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.06190	100.00000	14.03522			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.06190	100.00000	14.03522			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.89778	100.00000	8.88090			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.37317	100.00000	8.35728			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.37317	100.00000	8.35728			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.48566	100.00000	7.47146			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
ZA029		On 20/09/2016	Spot Bond								
			100.00000	7.04431	100.00000	7.03095			0.00	0	0.00
Total for j-Bonds :									,805,070,619,960,850.00	,699,866,527	109 598 025 935.00
Grand Total:									15,070,751,716,810.00	199,908,813	09 599 524 868.00