



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 07/11/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.70030	8.70030	8.72040	8.72040		13.49	269,622,297.00	30,990	325,008.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	704.52210	0.70452	724.93490	0.72493	704.522	13.96	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	4.22210	0.00422	4.53490	0.00453	4.222	13.96	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	467.33240	0.46733	487.27730	0.48728	467.332	13.11	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	17.03240	0.01703	16.87730	0.01688	17.032	13.11	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	901.74180	0.90174	922.09020	0.92209	901.742	14.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.44180	0.00144	1.69020	0.00169	1.442	14.93	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	753.50750	0.75351	773.91680	0.77392	753.508	14.18	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	3.20750	0.00321	3.51680	0.00352	3.208	14.18	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	381.37220	0.38137	400.65680	0.40066	381.372	13.19	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	31.07220	0.03107	30.25680	0.03026	31.072	13.19	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	655.83920	0.65584	676.23600	0.67624	655.839	13.73	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	5.53920	0.00554	5.83600	0.00584	5.539	13.73	0.00	0	20,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	607.54110	0.60754	627.89320	0.62789	607.541	13.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	7.24110	0.00724	7.49320	0.00749	7.241	13.51	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	149.16960	0.14917	162.40140	0.16240	149.170	13.49	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	148.86960	0.14887	142.00140	0.14200	148.870	13.49	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 14/12/2012	Foreign Exchange Future	8.30	Call	423.53250		0.42353	443.20100	0.44320	423.533	13.15	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	23.23250		0.02323	22.80100	0.02280	23.233	13.15	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	406.45790		0.40646	425.98660	0.42599	406.458	13.17	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	26.15790		0.02616	25.58660	0.02559	26.158	13.17	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	105.31100		0.10531	117.31270	0.11731	105.311	14.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	225.01100		0.22501	216.91270	0.21691	225.011	14.20	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	267.03180		0.26703	284.41560	0.28442	267.032	13.32	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	66.73180		0.06673	64.01560	0.06402	66.732	13.32	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	202.79400		0.20279	218.29000	0.21829	202.794	13.40	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	102.49400		0.10249	97.89000	0.09789	102.494	13.40	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	60.04360		0.06004	70.08940	0.07009	60.044	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	369.74360		0.36974	359.68940	0.35969	369.744	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	129.18310		0.12918	141.90220	0.14190	129.183	13.78	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	178.88310		0.17888	171.50220	0.17150	178.883	13.78	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	111.67220		0.11167	123.87910	0.12388	111.672	14.08	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	211.37220		0.21137	203.47910	0.20348	211.372	14.08	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	32.09690		0.03210	39.97930	0.03998	32.097	16.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	561.79690		0.56180	549.57930	0.54958	561.797	16.72	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	83.16850		0.08317	94.34780	0.09435	83.169	14.68	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	282.86850		0.28287	273.94780	0.27395	282.868	14.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	61.84620		0.06185	71.99430	0.07199	61.846	15.27	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	361.54620		0.36155	351.59430	0.35159	361.546	15.27	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	2.52000		0.00252	4.45680	0.00446	2.520	24.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,702.22000		1.70222	1,684.05680	1.68406	1,702.220	24.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	46.06400		0.04606	55.19590	0.05520	46.064	15.87	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	445.76400		0.44576	434.79590	0.43480	445.764	15.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	34.77110		0.03477	42.93020	0.04293	34.771	16.52	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	534.47110		0.53447	522.53020	0.52253	534.471	16.52	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	11.10	Call	0.10050		0.00010	1.37530	0.00138	0.101	23.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,399.80050		2.39980	2,380.97530	2.38098	2,399.800	23.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	30.44460		0.03044	38.14760	0.03815	30.445	16.86	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	580.14460		0.58014	567.74760	0.56775	580.145	16.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	16.33070		0.01633	22.10170	0.02210	16.331	18.60	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	816.03070		0.81603	801.70170	0.80170	816.031	18.60	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,051.00440		1.05100	1,071.28520	1.07129	1,051.004	15.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.70440		0.00070	0.88520	0.00089	0.704	15.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,001.19340		1.00119	1,021.49650	1.02150	1,001.193	15.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.89340		0.00089	1.09650	0.00110	0.893	15.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	951.43440		0.95143	971.76030	0.97176	951.434	15.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	1.13440		0.00113	1.36030	0.00136	1.134	15.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.81740		8.81740	8.83800	8.83800		14.98	15,359,910.80	1,742	40,959.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	369.41960		0.36942	386.80710	0.38681	369.420	14.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	252.01960		0.25202	248.80710	0.24881	252.020	14.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	252.93290		0.25293	267.54260	0.26754	252.933	15.80	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	435.53290		0.43553	429.54260	0.42954	435.533	15.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	771.98620		0.77199	795.36980	0.79537	771.986	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	54.58620		0.05459	57.36980	0.05737	54.586	13.74	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	477.01980		0.47702	495.52240	0.49552	477.020	14.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	159.61980		0.15962	157.52240	0.15752	159.620	14.08	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	133.89060		0.13389	146.00840	0.14601	133.891	18.12	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	866.49060		0.86649	858.00840	0.85801	866.491	18.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	346.04270		0.34604	363.11520	0.36312	346.043	14.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	278.64270		0.27864	275.11520	0.27512	278.643	14.83	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	304.44230		0.30444	319.65550	0.31966	304.442	15.18	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	337.04230		0.33704	331.65550	0.33166	337.042	15.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	53.17610		0.05318	61.64170	0.06164	53.176	22.27	0.00	0	250.00

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	10.55	Put	1,785.77610		1.78578	1,773.64170	1.77364	1,785.776	22.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	223.93940		0.22394	238.14050	0.23814	223.939	16.22	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	506.53940		0.50654	500.14050	0.50014	506.539	16.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	166.95650		0.16696	179.97220	0.17997	166.957	17.27	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	699.55650		0.69956	691.97220	0.69197	699.556	17.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	41.50670		0.04151	49.33160	0.04933	41.507	23.34	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,074.10670		2.07411	2,061.33160	2.06133	2,074.107	23.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	84.96670		0.08497	95.29090	0.09529	84.967	20.00	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,267.56670		1.26757	1,257.29090	1.25729	1,267.567	20.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	70.83620		0.07084	80.41470	0.08041	70.836	20.83	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,453.43620		1.45344	1,442.41470	1.44241	1,453.436	20.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	947.14660		0.94715	971.70930	0.97171	947.147	13.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	29.74660		0.02975	33.70930	0.03371	29.747	13.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	902.26020		0.90226	925.66530	0.92567	902.260	13.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	34.86020		0.03486	37.66530	0.03767	34.860	13.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	858.06370		0.85806	881.50300	0.88150	858.064	13.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	40.66370		0.04066	43.50300	0.04350	40.664	13.78	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.92110		8.92110	8.94180	8.94180		15.83	446,055.00	50	15,187.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	504.88200		0.50488	522.36940	0.52237	504.882	15.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	343.78200		0.34378	340.56940	0.34057	343.782	15.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	513.92250		0.51392	531.50720	0.53151	513.923	15.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	332.82250		0.33282	329.70720	0.32971	332.823	15.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	509.38120		0.50938	526.91730	0.52692	509.381	15.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	338.28120		0.33828	335.11730	0.33512	338.281	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.11340		9.11340	9.13240	9.13240		16.83	0.00	0	542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	683.43200		0.68343	699.25040	0.69925	683.432	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	570.03200		0.57003	566.85040	0.56685	570.032	16.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	352.22790		0.35223	369.97390	0.36997	352.228	19.83	0.00	0	750.00

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	10.27	Put	1,508.82790		1.50883	1,507.57390	1.50757	1,508.828	19.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	711.49340		0.71149	727.24320	0.72724	711.493	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	525.99340		0.52599	522.74320	0.52274	525.993	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	691.87620		0.69188	707.67210	0.70767	691.876	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	556.37620		0.55638	553.17210	0.55317	556.376	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	722.75940		0.72276	738.48220	0.73848	722.759	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	509.35940		0.50936	506.08220	0.50608	509.359	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	672.96350		0.67296	688.81140	0.68881	672.964	16.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	587.46350		0.58746	584.31140	0.58431	587.463	16.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	468.28210		0.46828	485.84900	0.48585	468.282	18.35	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,044.88210		1.04488	1,043.44900	1.04345	1,044.882	18.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,262.45940		1.26246	1,285.52160	1.28552	1,262.459	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	149.05940		0.14906	153.12160	0.15312	149.059	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	787.38400		0.78738	802.98640	0.80299	787.384	15.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	423.98400		0.42398	420.58640	0.42059	423.984	15.76	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.28120		9.28120	9.30070	9.30070		17.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,253.63330		1.25363	1,287.11070	1.28711	1,253.633	15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	472.43330		0.47243	486.41070	0.48641	472.433	15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,227.41580		1.22742	1,260.78660	1.26079	1,227.416	15.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	496.21580		0.49622	510.08660	0.51009	496.216	15.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	825.31310		0.82531	856.15060	0.85615	825.313	17.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,144.11310		1.14411	1,155.45060	1.15545	1,144.113	17.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,570.49850		1.57050	1,604.49510	1.60450	1,570.499	15.40	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	289.29850		0.28930	303.79510	0.30380	289.298	15.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,280.45150		1.28045	1,314.01590	1.31402	1,280.451	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	449.25150		0.44925	463.31590	0.46332	449.252	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.99610		9.99610	10.01600	10.01600		18.83	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,628.45470		1.62845	1,659.12050	1.65912	1,628.455	17.27	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 14/12/2015	Foreign Exchange Future	9.15	Put	782.35470		0.78235	793.12050	0.79312	782.355	17.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,608.95490		1.60895	1,639.61780	1.63962	1,608.955	17.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	812.85490		0.81285	823.61780	0.82362	812.855	17.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,589.93090		1.58993	1,620.58490	1.62058	1,589.931	17.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	843.83090		0.84383	854.58490	0.85458	843.831	17.52	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.70030		8.70030	8.72040	8.72040		13.49	0.00	0	1,424.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	87,871.20220		0.87871	89,907.04030	0.89907	87,871.202	14.79	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	161.20220		0.00161	187.04030	0.00187	161.202	14.79	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	82,919.72440		0.82920	84,957.71110	0.84958	82,919.724	14.53	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	209.72440		0.00210	237.71110	0.00238	209.724	14.53	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	77,989.16030		0.77989	80,028.92700	0.80029	77,989.160	14.32	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	279.16030		0.00279	308.92700	0.00309	279.160	14.32	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	20,243.82910		0.20244	21,786.01020	0.21786	20,243.829	13.37	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	10,213.82910		0.10214	9,746.01020	0.09746	10,213.829	13.37	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	11,167.22230		0.11167	12,387.91270	0.12388	11,167.222	14.08	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	21,137.22230		0.21137	20,347.91270	0.20348	21,137.222	14.08	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	42,276.60460		0.42277	44,228.94290	0.44229	42,276.605	13.02	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	2,246.60460		0.02247	2,188.94290	0.02189	2,246.605	13.02	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	20,835.97300		0.20836	22,398.34480	0.22398	20,835.973	13.36	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	9,805.97300		0.09806	9,358.34480	0.09358	9,805.973	13.36	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.81740		8.81740	8.83800	8.83800		14.98	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	34,604.27240		0.34604	36,311.52270	0.36312	34,604.272	14.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	27,864.27240		0.27864	27,511.52270	0.27512	27,864.272	14.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	34,152.90190		0.34153	35,853.65470	0.35854	34,152.902	14.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	28,412.90190		0.28413	28,053.65470	0.28054	28,412.902	14.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	37,425.88820		0.37426	39,170.82400	0.39171	37,425.888	14.65	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	24,685.88820		0.24686	24,370.82400	0.24371	24,685.888	14.65	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	35,060.98700		0.35061	36,774.68420	0.36775	35,060.987	14.80	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 18/03/2013	Foreign Exchange Future	8.74	Put	27,320.98700		0.27321	26,974.68420	0.26975	27,320.987	14.80	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.92110		8.92110	8.94180	8.94180		15.83	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	50,938.12460		0.50938	52,691.73280	0.52692	50,938.125	15.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	33,828.12460		0.33828	33,511.73280	0.33512	33,828.125	15.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	50,488.20490		0.50488	52,236.93620	0.52237	50,488.205	15.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	34,378.20490		0.34378	34,056.93620	0.34057	34,378.205	15.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	51,392.25180		0.51392	53,150.71570	0.53151	51,392.252	15.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	33,282.25180		0.33282	32,970.71570	0.32971	33,282.252	15.30	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.90500		13.90500	13.93700	13.93700		10.94	1,682,505.00	121	16,770.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,655.89790		1.65590	1,687.96620	1.68797	1,655.898	15.25	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.89790		0.00090	0.96620	0.00097	0.898	15.25	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,506.22260		1.50622	1,538.33550	1.53834	1,506.223	14.79	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	1.52260		0.00152	1.63550	0.00164	1.523	14.79	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,456.51350		1.45651	1,488.64610	1.48865	1,456.514	14.63	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	1.81350		0.00181	1.94610	0.00195	1.813	14.63	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	495.54330		0.49554	526.03420	0.52603	495.543	10.70	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	40.54330		0.04054	39.03420	0.03903	40.543	10.70	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	174.81380		0.17481	195.24310	0.19524	174.814	11.11	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	219.81380		0.21981	208.24310	0.20824	219.814	11.11	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,406.85880		1.40686	1,439.01390	1.43901	1,406.859	14.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	2.15880		0.00216	2.31390	0.00231	2.159	14.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	563.32910		0.56333	594.31860	0.59432	563.329	10.65	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	28.32910		0.02833	27.31860	0.02732	28.329	10.65	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	97.11580		0.09712	110.33700	0.11034	97.116	11.93	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	392.11580		0.39212	373.33700	0.37334	392.116	11.93	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	416.04750		0.41605	445.66940	0.44567	416.048	10.75	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	61.04750		0.06105	58.66940	0.05867	61.048	10.75	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	309.76930		0.30977	337.47670	0.33748	309.769	10.83	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	104.76930		0.10477	100.47670	0.10048	104.769	10.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.08830		14.08830	14.12090	14.12090		13.05	84,529.80	6	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	867.11020		0.86711	898.21830	0.89822	867.110	11.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	128.81020		0.12881	127.31830	0.12732	128.810	11.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	859.67210		0.85967	890.66820	0.89067	859.672	11.98	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	131.37210		0.13137	129.76820	0.12977	131.372	11.98	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	636.21650		0.63622	661.51490	0.66151	636.217	12.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	247.91650		0.24792	240.61490	0.24061	247.917	12.45	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	527.10470		0.52710	548.19440	0.54819	527.105	12.75	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	338.80470		0.33880	327.29440	0.32729	338.805	12.75	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	874.58340		0.87458	905.80390	0.90580	874.583	11.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	126.28340		0.12628	124.90390	0.12490	126.283	11.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	328.99030		0.32899	340.71430	0.34071	328.990	13.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	640.69030		0.64069	619.81430	0.61981	640.690	13.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	741.70270		0.74170	770.17370	0.77017	741.703	12.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	183.40270		0.18340	179.27370	0.17927	183.403	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.25070		14.25070	14.28330	14.28330		13.86	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	813.27760		0.81328	845.33460	0.84533	813.278	13.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	372.57760		0.37258	372.03460	0.37203	372.578	13.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	555.02950		0.55503	579.10200	0.57910	555.029	14.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	704.32950		0.70433	695.80200	0.69580	704.329	14.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	433.32820		0.43333	452.51560	0.45252	433.328	14.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	982.62820		0.98263	969.21560	0.96922	982.628	14.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	322.53980		0.32254	336.85850	0.33686	322.540	16.01	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,371.83980		1.37184	1,353.55850	1.35356	1,371.840	16.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	818.56830		0.81857	850.73690	0.85074	818.568	13.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	367.86830		0.36787	367.43690	0.36744	367.868	13.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,366.56670		1.36657	1,405.51290	1.40551	1,366.567	12.31	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 14/06/2013	Foreign Exchange Future	13.00	Put	115.86670		0.11587	122.21290	0.12221	115.867	12.31	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	823.89080		0.82389	856.16990	0.85617	823.891	13.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	363.19080		0.36319	362.86990	0.36287	363.191	13.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	474.94760		0.47495	495.93170	0.49593	474.948	14.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	874.24760		0.87425	862.63170	0.86263	874.248	14.68	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,284.84650		2.28485	2,319.81470	2.31981	2,284.846	14.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	34.14650		0.03415	36.51470	0.03651	34.147	14.00	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10880		0.10880	0.10870	0.10870		14.57	0.00	0	22,068.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,540.01950		0.02540	2,530.01750	0.02530	2,540.020	22.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.01950		0.00000	0.01750	0.00000	0.020	22.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,540.78840		0.01541	1,530.89760	0.01531	1,540.788	18.25	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.78840		0.00001	0.89760	0.00001	0.788	18.25	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	574.37670		0.00574	568.70490	0.00569	574.377	14.63	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	34.37670		0.00034	38.70490	0.00039	34.377	14.63	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	148.06810		0.00148	149.69580	0.00150	148.068	14.57	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	268.06810		0.00268	279.69580	0.00280	268.068	14.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11040		0.11040	0.11030	0.11030		16.34	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,112.57360		0.01113	1,112.18120	0.01112	1,112.574	15.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	72.57360		0.00073	82.18120	0.00082	72.574	15.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	450.43320		0.00450	457.15330	0.00457	450.433	16.34	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	410.43320		0.00410	427.15330	0.00427	410.433	16.34	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,046.51580		0.02047	2,038.16770	0.02038	2,046.516	16.33	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	6.51580		0.00007	8.16770	0.00008	6.516	16.33	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.10340		11.10340	11.17330	11.17330		11.17	7,639,139.20	688	73,422.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	719.13070		0.71913	787.88930	0.78789	719.131	11.62	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	5.73070		0.00573	4.58930	0.00459	5.731	11.62	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	709.32770		0.70933	778.03310	0.77803	709.328	11.55	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	10.40	Put	5.92770		0.00593	4.73310	0.00473	5.928	11.55	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	348.39120		0.34839	405.35600	0.40536	348.391	10.82	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	44.99120		0.04499	32.05600	0.03206	44.991	10.82	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	333.10870		0.33311	389.02500	0.38903	333.109	10.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	49.70870		0.04971	35.72500	0.03572	49.709	10.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	768.25060		0.76825	837.24360	0.83724	768.251	11.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	4.85060		0.00485	3.94360	0.00394	4.851	11.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	212.28410		0.21228	257.15150	0.25715	212.284	11.05	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	108.88410		0.10888	83.85150	0.08385	108.884	11.05	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	159.18680		0.15919	197.17780	0.19718	159.187	11.17	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	155.78680		0.15579	123.87780	0.12388	155.787	11.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	670.19800		0.67020	738.66390	0.73866	670.198	11.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	6.79800		0.00680	5.36390	0.00536	6.798	11.28	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	807.65700		0.80766	876.80330	0.87680	807.657	12.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	4.25700		0.00426	3.50330	0.00350	4.257	12.22	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	47.53570		0.04754	61.68750	0.06169	47.536	12.59	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	444.13570		0.44414	388.38750	0.38839	444.136	12.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	242.66820		0.24267	290.84280	0.29084	242.668	10.99	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	89.26820		0.08927	67.54280	0.06754	89.268	10.99	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,603.57600		1.60358	1,673.46020	1.67346	1,603.576	16.12	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.17600		0.00018	0.16020	0.00016	0.176	16.12	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,254.27510		1.25428	1,324.04170	1.32404	1,254.275	14.82	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.87510		0.00088	0.74170	0.00074	0.875	14.82	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.26400		11.26400	11.33510	11.33510		12.57	1,971,200.00	175	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	69.57810		0.06958	85.80740	0.08581	69.578	16.41	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,445.57810		1.44558	1,390.70740	1.39071	1,445.578	16.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	477.82350		0.47782	525.79370	0.52579	477.823	12.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	203.82350		0.20382	180.69370	0.18069	203.823	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	472.08950		0.47209	519.83910	0.51984	472.089	12.15	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	208.08950		0.20809	184.73910	0.18474	208.090	12.15	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	466.40470		0.46640	513.93930	0.51394	466.405	12.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	212.40470		0.21240	188.83930	0.18884	212.405	12.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	489.44950		0.48945	537.85550	0.53786	489.449	12.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	195.44950		0.19545	172.75550	0.17276	195.450	12.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.40710		11.40710	11.47900	11.47900		13.45	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	537.44250		0.53744	582.34620	0.58235	537.443	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	390.34250		0.39034	363.34620	0.36335	390.343	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	546.63860		0.54664	591.91630	0.59192	546.639	13.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	379.53860		0.37954	352.91630	0.35292	379.539	13.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	542.02370		0.54202	587.11060	0.58711	542.024	13.12	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	384.92370		0.38492	358.11060	0.35811	384.924	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.67560		11.67560	11.74540	11.74540		14.39	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	905.92500		0.90593	955.80930	0.95581	905.925	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	430.32500		0.43032	410.40930	0.41041	430.325	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	792.97260		0.79297	838.93560	0.83894	792.973	13.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	560.37260		0.56037	536.53560	0.53654	560.373	13.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	771.71930		0.77172	816.88610	0.81689	771.719	13.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	589.11930		0.58912	564.48610	0.56449	589.119	13.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	751.10480		0.75110	795.48090	0.79548	751.105	14.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	618.50480		0.61850	593.08090	0.59308	618.505	14.08	0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.56183		111.56183	111.57269	111.57269			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	571.83000		0.57183	582.69000	0.58269	571.830		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	561.83000		0.56183	572.69000	0.57269	561.830		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	551.83000		0.55183	562.69000	0.56269	551.830		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
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.77204		109.77204	109.77649	109.77649			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,782.04000		3.78204	3,786.49000	3.78649	3,782.040		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	3,772.04000		3.77204	3,776.49000	3.77649	3,772.040		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	3,762.04000		3.76204	3,766.49000	3.76649	3,762.040		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			113.89552		113.89552	113.89838	113.89838			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	905.52000		0.90552	908.38000	0.90838	905.520		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	895.52000		0.89552	898.38000	0.89838	895.520		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	885.52000		0.88552	888.38000	0.88838	885.520		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			480.94000		480.94000	481.18000	481.18000			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.01300		487.01300	487.25700	487.25700			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.03800		428.03800	428.26000	428.26000			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.44300		433.44300	433.66800	433.66800			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.04340		9.04340	9.07320	9.07320		11.20	0.00	0	9,230.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	746.34290		0.74634	775.60980	0.77561	746.343	13.33	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.94290		0.00294	2.40980	0.00241	2.943	13.33	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	588.81340		0.58881	617.60320	0.61760	588.813	11.98	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	5.41340		0.00541	4.40320	0.00440	5.413	11.98	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	8.04	Call	1,004.88510		1.00489	1,034.79820	1.03480	1,004.885	14.52	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.68510		0.00069	0.79820	0.00080	0.685	14.52	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	955.25560		0.95526	985.04060	0.98504	955.256	14.55	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	1.05560		0.00106	1.04060	0.00104	1.056	14.55	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	905.79370		0.90579	935.35530	0.93536	905.794	14.58	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	1.59370		0.00159	1.35530	0.00136	1.594	14.58	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.09680		9.09680	9.12630	9.12630		11.83	0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	760.99860		0.76100	786.30270	0.78630	760.999	11.48	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	32.79860		0.03280	28.60270	0.02860	32.799	11.48	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	717.20050		0.71720	741.98970	0.74199	717.201	11.47	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	39.00050		0.03900	34.28970	0.03429	39.001	11.47	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	639.54150		0.63954	663.29990	0.66330	639.542	11.43	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	52.74150		0.05274	46.99990	0.04700	52.741	11.43	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	805.62020		0.80562	831.40650	0.83141	805.620	11.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	27.42020		0.02742	23.70650	0.02371	27.420	11.50	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.14220		9.14220	9.17080	9.17080			0.00	0	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	382.20000		0.38220	410.80000	0.41080	382.200		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	402.20000		0.40220	430.80000	0.43080	402.200		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	392.20000		0.39220	420.80000	0.42080	392.200		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			9.19300		9.19300	9.22070	9.22070		12.90	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	581.69260		0.58169	599.56810	0.59957	581.693	12.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	278.69260		0.27869	268.86810	0.26887	278.693	12.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	576.34140		0.57634	594.10650	0.59411	576.341	12.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	283.34140		0.28334	273.40650	0.27341	283.341	12.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	571.03210		0.57103	588.68680	0.58869	571.032	12.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	288.03210		0.28803	277.98680	0.27799	288.032	12.40	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.54770		9.54770	9.56400	9.56400		14.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,437.94800		2.43795	2,454.10720	2.45411	2,437.948	14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	140.24800		0.14025	140.10720	0.14011	140.248	14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,395.46600		2.39547	2,411.60050	2.41160	2,395.466	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	147.76600		0.14777	147.60050	0.14760	147.766	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,353.27560		2.35328	2,369.38700	2.36939	2,353.276	14.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	155.57560		0.15558	155.38700	0.15539	155.576	14.10	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.74450		8.74450	8.76640	8.76640		13.55	0.00	0	82.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	992.13470		0.99213	1,014.25480	1.01425	992.135	15.92	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	1.23470		0.00123	1.45480	0.00145	1.235	15.92	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	942.47220		0.94247	964.60240	0.96460	942.472	15.65	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.57220		0.00157	1.80240	0.00180	1.572	15.65	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	892.90170		0.89290	915.03520	0.91504	892.902	15.37	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	2.00170		0.00200	2.23520	0.00224	2.002	15.37	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	420.79370		0.42079	444.14910	0.44415	420.794	13.46	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	26.29370		0.02629	27.74910	0.02775	26.294	13.46	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.84370		8.84370	8.86530	8.86530		13.43	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	382.72910		0.38273	402.62990	0.40263	382.729	13.16	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	189.02910		0.18903	187.32990	0.18733	189.029	13.16	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	377.07200		0.37707	396.84340	0.39684	377.072	13.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	193.37200		0.19337	191.54340	0.19154	193.372	13.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	388.44360		0.38844	408.47580	0.40848	388.444	13.15	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	184.74360		0.18474	183.17580	0.18318	184.744	13.15	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.17990		0.17990	0.19190	0.19190			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.25410		0.25410	0.25690	0.25690			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 CABO	On 14/12/2012	Can-Do Future			0.00270		0.00270	0.00250	0.00250				0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00280		0.00280	0.00320	0.00320				0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.33520		0.33520	0.32670	0.32670				0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00220		0.00220	0.00160	0.00160				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			0.25680		0.25680	0.25940	0.25940				0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.33800		0.33800	0.32990	0.32990				0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00220		0.00220	0.00160	0.00160				0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.17690		0.17690	0.17840	0.17840				0.00	0	32,250.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.18840		0.18840	0.22620	0.22620				0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.04470		0.04470	0.04870	0.04870				0.00	0	52,750.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			4,607.58000		4,607.58000	4,955.33000	4,955.33000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			6,141.24000		6,141.24000	6,563.57000	6,563.57000				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			4,925.54000		4,925.54000	5,143.04000	5,143.04000				0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10900		0.10900	99.00000	99.00000				0.00	4,500	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.20420		9.20420	9.25250	9.25250			11.67	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	652.64010		0.65264	700.70800	0.70071	652.640		12.22	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	8.56	Put	4.04010		0.00404	3.80800	0.00381	4.040	12.22	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	256.24800		0.25625	294.57750	0.29458	256.248	11.19	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	52.04800		0.05205	42.07750	0.04208	52.048	11.19	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	228.89920		0.22890	265.56740	0.26557	228.899	11.28	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	64.69920		0.06470	53.06740	0.05307	64.699	11.28	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	751.40560		0.75141	799.58440	0.79958	751.406	13.07	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	2.80560		0.00281	2.68440	0.00268	2.806	13.07	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	701.95740		0.70196	750.08930	0.75009	701.957	12.64	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	3.35740		0.00336	3.18930	0.00319	3.357	12.64	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.34240		9.34240	9.39220	9.39220		13.86	0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	399.89860		0.39990	438.06970	0.43807	399.899	13.30	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	207.49860		0.20750	195.86970	0.19587	207.499	13.30	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	394.65550		0.39466	432.64810	0.43265	394.656	13.32	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	212.25550		0.21226	200.44810	0.20045	212.255	13.32	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	405.19820		0.40520	443.55110	0.44355	405.198	13.27	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	202.79820		0.20280	191.35110	0.19135	202.798	13.27	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry			8.65730		8.65730	8.67710	8.67710		13.93	0.00	17,500	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Call	167.30000		0.16730	187.61120	0.18761	167.300	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Put	0.00000		0.00000	0.51120	0.00051	0.000	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.50	Call	157.30000		0.15730	177.72760	0.17773	157.300	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.50	Put	0.00000		0.00000	0.62760	0.00063	0.000	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.51	Call	147.30000		0.14730	167.87170	0.16787	147.300	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.51	Put	0.00000		0.00000	0.77170	0.00077	0.000	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.65	Call	7.30000		0.00730	41.44380	0.04144	7.300	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.65	Put	0.00000		0.00000	14.34380	0.01434	0.000	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.70	Call	0.00000		0.00000	18.54580	0.01855	0.000	13.93	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.70	Put	42.70000		0.04270	41.44580	0.04145	42.700	13.93	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
DABM USD	On 22/11/2012	Any day expiry			8.66970	8.66970	8.69180	8.69180		13.07	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	17.15340	0.01715	24.15860	0.02416	17.153	15.85	0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	347.45340	0.34745	332.35860	0.33236	347.453	15.85	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	88.30900	0.08831	103.76500	0.10377	88.309	13.31	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	98.60900	0.09861	91.96500	0.09197	98.609	13.31	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	62.72080	0.06272	75.03820	0.07504	62.721	13.87	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	143.02080	0.14302	133.23820	0.13324	143.021	13.87	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry			8.65840	8.65840	8.67720	8.67720		13.88	0.00	0	15,000.00
DABO USD	On 09/11/2012	Any day expiry	8.67	Call	31.19940	0.03120	51.29720	0.05130	31.199	14.35	0.00	0	10,000.00
DABO USD	On 09/11/2012	Any day expiry	8.67	Put	42.79940	0.04280	44.09720	0.04410	42.799	14.35	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.69	Call	24.21450	0.02421	40.56040	0.04056	24.214	14.81	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.69	Put	55.81450	0.05581	53.36040	0.05336	55.814	14.81	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.70	Call	21.27300	0.02127	35.70840	0.03571	21.273	15.04	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.70	Put	62.87300	0.06287	58.50840	0.05851	62.873	15.04	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.71	Call	18.66030	0.01866	32.21320	0.03221	18.660	15.27	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.71	Put	70.26030	0.07026	65.01320	0.06501	70.260	15.27	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.73	Call	14.30420	0.01430	26.10960	0.02611	14.304	15.74	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.73	Put	85.90420	0.08590	78.90960	0.07891	85.904	15.74	0.00	0	15,000.00
DABP NZD	On 08/11/2012	Any day expiry			7.15490	7.15490	7.18640	7.18640		12.88	0.00	4,000	4,000.00
DABP NZD	On 08/11/2012	Any day expiry	7.15	Call	21.78080	0.02178	52.47770	0.05248	21.781	12.88	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.15	Put	16.88080	0.01688	16.07770	0.01608	16.881	12.88	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.16	Call	17.36440	0.01736	45.51620	0.04552	17.364	13.25	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.16	Put	22.46440	0.02246	19.11620	0.01912	22.464	13.25	0.00	0	3,000.00
DABP NZD	On 08/11/2012	Any day expiry	7.17	Call	13.72270	0.01372	39.01060	0.03901	13.723	13.63	0.00	3,000	3,000.00
DABP NZD	On 08/11/2012	Any day expiry	7.17	Put	28.82270	0.02882	22.61060	0.02261	28.823	13.63	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry			11.05010	11.05010	11.11000	11.11000		10.48	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
DAEU	On 13/11/2012	Any day expiry	11.09	Call	43.98780		0.04399	0.00000	0.00000	43.988	10.93	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Put	83.88780		0.08389	0.00000	0.00000	83.888	10.93	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Call	40.76790		0.04077	0.00000	0.00000	40.768	11.05	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Put	90.66790		0.09067	0.00000	0.00000	90.668	11.05	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Call	37.76550		0.03777	0.00000	0.00000	37.766	11.16	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Put	97.66550		0.09767	0.00000	0.00000	97.665	11.16	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.12	Call	34.96820		0.03497	0.00000	0.00000	34.968	11.28	0.00	5,000	5,000.00
DAEU	On 13/11/2012	Any day expiry	11.12	Put	104.86820		0.10487	0.00000	0.00000	104.868	11.28	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry			7.15700	7.15700		7.19000	7.19000		11.48	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.13	Call	57.90460		0.05790	0.00000	0.00000	57.905	11.79	0.00	3,000	3,000.00
DANZ	On 13/11/2012	Any day expiry	7.13	Put	30.90460		0.03090	0.00000	0.00000	30.905	11.79	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Call	29.64240		0.02964	0.00000	0.00000	29.642	12.05	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Put	62.64240		0.06264	0.00000	0.00000	62.642	12.05	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Call	26.49390		0.02649	0.00000	0.00000	26.494	12.19	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Put	69.49390		0.06949	0.00000	0.00000	69.494	12.19	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Call	23.64250		0.02364	0.00000	0.00000	23.643	12.33	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Put	76.64250		0.07664	0.00000	0.00000	76.643	12.33	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry			8.66100	8.66100		8.68120	8.68120		12.37	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.72	Call	33.14080		0.03314	47.69950	0.04770	33.141	13.03	0.00	0	15,000.00
DAUS	On 13/11/2012	Any day expiry	8.72	Put	92.14080		0.09214	86.49950	0.08650	92.141	13.03	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Call	43.25380		0.04325	59.78650	0.05979	43.254	12.75	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Put	72.25380		0.07225	68.58650	0.06859	72.254	12.75	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Call	39.63350		0.03963	54.88720	0.05489	39.633	12.84	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Put	78.63350		0.07863	73.68720	0.07369	78.634	12.84	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Call	36.26630		0.03627	51.17940	0.05118	36.266	12.94	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Put	85.26630		0.08527	79.97940	0.07998	85.266	12.94	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.68080	8.68080		8.70200	8.70200		13.50	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	7.72	Call	961.09060		0.96109	982.31430	0.98231	961.091	16.86	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.29060		0.00029	0.31430	0.00031	0.291	16.86	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	831.46020		0.83146	852.69890	0.85270	831.460	16.02	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.66020		0.00066	0.69890	0.00070	0.660	16.02	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	682.45730		0.68246	703.70470	0.70370	682.457	14.98	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	1.65730		0.00166	1.70470	0.00170	1.657	14.98	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	234.76510		0.23477	253.29060	0.25329	234.765	13.38	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	43.96510		0.04397	41.29060	0.04129	43.965	13.38	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	227.45760		0.22746	245.78840	0.24579	227.458	13.39	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	46.65760		0.04666	43.78840	0.04379	46.658	13.39	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	220.26790		0.22027	238.39560	0.23840	220.268	13.40	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	49.46790		0.04947	46.39560	0.04640	49.468	13.40	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	186.15710		0.18616	203.15640	0.20316	186.157	13.42	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	65.35710		0.06536	61.15640	0.06116	65.357	13.42	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	100.30430		0.10030	112.97380	0.11297	100.304	13.64	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	139.50430		0.13950	130.97380	0.13097	139.504	13.64	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	31.04730		0.03105	38.80810	0.03881	31.047	15.78	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	370.24730		0.37025	356.80810	0.35681	370.247	15.78	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.71850		8.71850	8.73880	8.73880		13.29	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	303.92330		0.30392	322.39010	0.32239	303.923	13.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	75.42330		0.07542	73.59010	0.07359	75.423	13.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	297.10410		0.29710	315.52180	0.31552	297.104	13.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	78.60410		0.07860	76.72180	0.07672	78.604	13.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	290.37490		0.29037	308.74060	0.30874	290.375	13.03	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	81.87490		0.08187	79.94060	0.07994	81.875	13.03	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	239.85430		0.23985	257.74110	0.25774	239.854	13.14	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	111.35430		0.11135	108.94110	0.10894	111.354	13.14	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	171.66520		0.17167	187.41110	0.18741	171.665	13.39	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	8.72	Put	173.16520		0.17317	168.61110	0.16861	173.165	13.39	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	81.47320		0.08147	93.89300	0.09389	81.473	15.01	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	382.97320		0.38297	375.09300	0.37509	382.973	15.01	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,000.45760		1.00046	1,021.27470	1.02127	1,000.458	14.69	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	1.95760		0.00196	2.47470	0.00247	1.958	14.69	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	871.75260		0.87175	892.93010	0.89293	871.753	13.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	3.25260		0.00325	4.13010	0.00413	3.253	13.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	725.58330		0.72558	746.81690	0.74682	725.583	13.44	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	7.08330		0.00708	8.01690	0.00802	7.083	13.44	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.76070		8.76070	8.78120	8.78120		16.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	253.50240		0.25350	269.21520	0.26922	253.502	13.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	212.80240		0.21280	208.01520	0.20802	212.802	13.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	150.48870		0.15049	162.70590	0.16271	150.489	15.37	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	409.78870		0.40979	401.50590	0.40151	409.789	15.37	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	309.90000		0.30990	326.51010	0.32651	309.900	13.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	159.20000		0.15920	155.31010	0.15531	159.200	13.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	304.41250		0.30441	320.94400	0.32094	304.413	13.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	163.71250		0.16371	159.74400	0.15974	163.713	13.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	921.12680		0.92113	943.22250	0.94322	921.127	13.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	10.42680		0.01043	12.02250	0.01202	10.427	13.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	779.16940		0.77917	801.58880	0.80159	779.169	13.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	18.46940		0.01847	20.38880	0.02039	18.469	13.36	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	315.46230		0.31546	332.14700	0.33215	315.462	13.69	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	154.76230		0.15476	150.94700	0.15095	154.762	13.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.79390		8.79390	8.81450	8.81450		14.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	368.07460		0.36807	385.27380	0.38527	368.075	14.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	194.17460		0.19417	190.77380	0.19077	194.175	14.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	318.16510		0.31817	333.90870	0.33391	318.165	14.52	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	8.72	Put	244.26510		0.24427	239.40870	0.23941	244.265	14.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	378.79810		0.37880	396.27480	0.39627	378.798	14.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	184.89810		0.18490	181.77480	0.18177	184.898	14.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	208.23990		0.20824	221.49170	0.22149	208.240	15.73	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	434.33990		0.43434	426.99170	0.42699	434.340	15.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	373.40500		0.37340	390.74360	0.39074	373.405	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	189.50500		0.18951	186.24360	0.18624	189.505	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	963.17110		0.96317	986.42960	0.98643	963.171	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	19.27110		0.01927	21.92960	0.02193	19.271	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	825.18520		0.82519	848.46690	0.84847	825.185	13.63	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	31.28520		0.03129	33.96690	0.03397	31.285	13.63	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.82690		8.82690	8.84750	8.84750		15.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	249.80820		0.24981	264.70960	0.26471	249.808	16.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	482.90820		0.48291	477.20960	0.47721	482.908	16.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	261.78360		0.26178	276.84730	0.27685	261.784	15.93	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	454.88360		0.45488	449.34730	0.44935	454.884	15.93	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	255.71850		0.25572	270.69910	0.27070	255.718	16.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	468.81850		0.46882	463.19910	0.46320	468.818	16.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	252.74400		0.25274	267.68600	0.26769	252.744	16.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	475.84400		0.47584	470.18600	0.47019	475.844	16.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	871.15710		0.87116	894.84990	0.89485	871.157	13.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	44.25710		0.04426	47.34990	0.04735	44.257	13.83	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.86330		8.86330	8.88400	8.88400		15.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	310.81970		0.31082	327.61390	0.32761	310.820	16.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	487.51970		0.48752	483.61390	0.48361	487.520	16.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	307.68180		0.30768	324.43440	0.32443	307.682	16.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	494.38180		0.49438	490.43440	0.49043	494.382	16.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	304.58020		0.30458	321.29120	0.32129	304.580	16.20	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 26/04/2013	Any day expiry	9.06	Put	501.28020		0.50128	497.29120	0.49729	501.280	16.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	920.32010		0.92032	944.77910	0.94478	920.320	13.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	57.02010		0.05702	60.77910	0.06078	57.020	13.91	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	317.20890		0.31721	334.08570	0.33409	317.209	16.05	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	473.90890		0.47391	470.08570	0.47009	473.909	16.05	0.00	0	0.00
EL28	On 07/02/2013	Bond Future				111.00257	111.00257	111.00508	111.00508			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	2,007.43000		2.00743	2,004.92000	2.00492	2,007.430		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	1,987.43000		1.98743	1,984.92000	1.98492	1,987.430		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	1,997.43000		1.99743	1,994.92000	1.99492	1,997.430		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				9.08342	88.46395	9.08151	88.47958			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	4,631.98000		4.63198	4,616.35000	4.61635	4,631.980		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	4,543.29000		4.54329	4,527.66000	4.52766	4,543.290		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	4,454.73000		4.45473	4,439.10000	4.43910	4,454.730		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				428.56200	428.56200	428.77500	428.77500			0.00	0	333.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	432.99	Put	44,280.00000		4.42800	42,150.00000	4.21500	44,280.000		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	44,380.00000		4.43800	42,250.00000	4.22500	44,380.000		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	44,480.00000		4.44800	42,350.00000	4.23500	44,480.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			433.97400		433.97400	434.19000	434.19000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	9,840.00000		0.98400	12,000.00000	1.20000	9,840.000		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	9,740.00000		0.97400	11,900.00000	1.19000	9,740.000		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	9,640.00000		0.96400	11,800.00000	1.18000	9,640.000		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			194.10000		194.10000	194.18500	194.18500			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			196.55200		196.55200	196.63800	196.63800			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			518.16100		518.16100	518.31200	518.31200			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/11/2012	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.95000		95.05000	4.95000	95.05000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.95000		95.05000	4.94000	95.06000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.12000		94.88000	5.10000	94.90000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.26000		94.74000	5.25000	94.75000				0.00	0	800.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.43000		94.57000	5.41000	94.59000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.59000		94.41000	5.57000	94.43000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.17970		7.17970	7.21230	7.21230		9.48		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	892.55760		0.89256	925.12480	0.92512	892.558	14.30		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.15760		0.00016	0.12480	0.00012	0.158	14.30		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	842.61940		0.84262	875.17540	0.87518	842.619	13.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.21940		0.00022	0.17540	0.00018	0.219	13.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	792.70640		0.79271	825.24720	0.82525	792.706	13.58		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.30640		0.00031	0.24720	0.00025	0.306	13.58		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	730.16780		0.73017	762.68140	0.76268	730.168	13.13		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.46780		0.00047	0.38140	0.00038	0.468	13.13		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	551.03090		0.55103	583.49330	0.58349	551.031	11.51		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	1.33090		0.00133	1.19330	0.00119	1.331	11.51		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.23950		7.23950	7.27230	7.27230		11.21		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	401.58650		0.40159	431.07080	0.43107	401.587	10.90		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	62.08650		0.06209	58.77080	0.05877	62.086	10.90		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	394.14660		0.39415	423.42580	0.42343	394.147	10.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	64.64660		0.06465	61.12580	0.06113	64.647	10.91		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	409.42740	0.40943	439.10080	0.43910	409.427	10.92	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	59.92740	0.05993	56.80080	0.05680	59.927	10.92	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200	427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.21890	107.27522	7.21080	107.33379			1,287,302.64	12	1,777.00
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	1,303.51000	1.30351	1,244.94000	1.24494	1,303.510		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	1,230.09000	1.23009	1,171.52000	1.17152	1,230.090		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	1,156.74000	1.15674	1,098.17000	1.09817	1,156.740		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.27992	104.67252	7.27156	104.73168			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	1,570.90000	1.57090	1,511.74000	1.51174	1,570.900		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	1,715.28000	1.71528	1,656.12000	1.65612	1,715.280		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	1,643.06000	1.64306	1,583.90000	1.58390	1,643.060		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.35130	106.04552	7.34268	106.10505			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	424.30000	0.42430	364.77000	0.36477	424.300		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	354.93000	0.35493	295.40000	0.29540	354.930		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	285.62000	0.28562	226.09000	0.22609	285.620		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.49370	124.63673	5.48902	124.64920		2.16	0.00	0	12,671.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,115.21000	2.11521	2,131.30000	2.13130	2,115.210	2.28	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	6.28	Put	44.61000		0.04461	48.23000	0.04823	44.610	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,659.73000		2.65973	2,674.23000	2.67423	2,659.730	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	18.11000		0.01811	20.14000	0.02014	18.110	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,164.36000		3.16436	3,177.83000	3.17783	3,164.360	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	6.73000		0.00673	7.73000	0.00773	6.730	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,291.33000		3.29133	3,304.62000	3.30462	3,291.330	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	5.16000		0.00516	5.98000	0.00598	5.160	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,418.46000		3.41846	3,431.60000	3.43160	3,418.460	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	3.93000		0.00393	4.60000	0.00460	3.930	2.31	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.50915		119.35737	5.50400	119.36985		2.10	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	515.40000		0.51540	532.25000	0.53225	515.400	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	901.85000		0.90185	906.22000	0.90622	901.850	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	525.74000		0.52574	542.69000	0.54269	525.740	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	887.86000		0.88786	892.33000	0.89233	887.860	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	505.19000		0.50519	521.93000	0.52193	505.190	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	915.98000		0.91598	920.24000	0.92024	915.980	2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.65603		115.66761	5.65036	115.67827		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	882.43000		0.88243	925.88000	0.92588	882.430	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	969.00000		0.96900	1,001.79000	1.00179	969.000	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	864.44000		0.86444	907.81000	0.90781	864.440	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	988.65000		0.98865	1,021.36000	1.02136	988.650	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	873.41000		0.87341	916.82000	0.91682	873.410	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	978.80000		0.97880	1,011.55000	1.01155	978.800	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

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			7.70371		125.06951	7.70618	125.04534		13.11	0.00	0	38,005.00
R186	On 07/02/2013	Bond Future	7.00	Call	884.70000		0.88470	927.95000	0.92795	884.700	12.82	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	8,050.60000		8.05060	8,118.02000	8.11802	8,050.600	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,505.77000		1.50577	1,557.92000	1.55792	1,505.770	12.92	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	6,060.94000		6.06094	6,137.26000	6.13726	6,060.940	12.92	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,374.34000		2.37434	2,433.27000	2.43327	2,374.340	13.01	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,391.01000		4.39101	4,474.11000	4.47411	4,391.010	13.01	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	6,992.23000		6.99223	7,030.56000	7.03056	6,992.230	13.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,161.92000		1.16192	1,224.42000	1.22442	1,161.920	13.44	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,280.24000		8.28024	8,309.97000	8.30997	8,280.240	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	820.67000		0.82067	874.57000	0.87457	820.670	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,508.45000		3.50845	3,565.95000	3.56595	3,508.450	13.11	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	3,056.55000		3.05655	3,138.22000	3.13822	3,056.550	13.11	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,902.35000		4.90235	4,955.13000	4.95513	4,902.350	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	2,049.62000		2.04962	2,126.57000	2.12657	2,049.620	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,649.28000		8.64928	8,676.24000	8.67624	8,649.280	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	742.84000		0.74284	793.97000	0.79397	742.840	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,915.92000		7.91592	7,948.08000	7.94808	7,915.920	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	905.69000		0.90569	962.02000	0.96202	905.690	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,061.06000		8.06106	8,092.29000	8.09229	8,061.060	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	870.80000		0.87080	926.20000	0.92620	870.800	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.77350		126.59758	7.77607	126.57290		13.06	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,040.81000		3.04081	3,097.84000	3.09784	3,040.810	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,602.33000		6.60233	6,684.04000	6.68404	6,602.330	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,967.01000		2.96701	3,023.89000	3.02389	2,967.010	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,728.66000		6.72866	6,810.22000	6.81022	6,728.660	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,003.77000		3.00377	3,060.73000	3.06073	3,003.770	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,665.30000		6.66530	6,746.94000	6.74694	6,665.300	12.95	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			7.96040	124.54847	7.96342	124.52078		14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,051.90000	8.05190	8,173.51000	8.17351	8,051.900	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,330.68000	6.33068	6,479.98000	6.47998	6,330.680	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,100.67000	8.10067	8,222.11000	8.22211	8,100.670	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,289.63000	6.28963	6,438.76000	6.43876	6,289.630	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,175.52000	11.17552	11,282.45000	11.28245	11,175.520	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,229.62000	4.22962	4,364.24000	4.36424	4,229.620	14.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,003.26000	8.00326	8,125.03000	8.12503	8,003.260	14.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,371.96000	6.37196	6,521.42000	6.52142	6,371.960	14.51	0.00	0	0.00
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			216.48276	216.48276	216.51896	216.51896			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,492.76000	3.49276	3,528.96000	3.52896	3,492.760		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	3,482.76000	3.48276	3,518.96000	3.51896	3,482.760		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	3,472.76000	3.47276	3,508.96000	3.50896	3,472.760		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			278.35363	278.35363	278.38013	278.38013			0.00	0	2,043.00
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	636.37000	0.63637	609.87000	0.60987	636.370		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	279.00	Put	646.37000		0.64637	619.87000	0.61987	646.370		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	656.37000		0.65637	629.87000	0.62987	656.370		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.86765		281.86765	281.89544	281.89544			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	522.35000		0.52235	494.56000	0.49456	522.350		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	532.35000		0.53235	504.56000	0.50456	532.350		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	542.35000		0.54235	514.56000	0.51456	542.350		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			5.02926		107.77283	5.02240	107.78536		1.47	0.00	0	1,560.00
R201	On 07/02/2013	Bond Future	4.98	Call	274.05000		0.27405	298.81000	0.29881	274.050		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	364.04000		0.36404	376.27000	0.37627	364.040		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,077.64000		1.07764	1,097.85000	1.09785	1,077.640		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	42.27000		0.04227	49.95000	0.04995	42.270		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,111.46000		2.11146	2,124.92000	2.12492	2,111.460		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	1.84000		0.00184	2.77000	0.00277	1.840		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,199.81000		2.19981	2,213.07000	2.21307	2,199.810		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	1.32000		0.00132	2.05000	0.00205	1.320		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,288.20000		2.28820	2,301.29000	2.30129	2,288.200		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.94000		0.00094	1.50000	0.00150	0.940		0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.98289		109.08957	4.97506	109.10212		1.26	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	18.45000		0.01845	22.67000	0.02267	18.450		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,528.13000		1.52813	1,519.80000	1.51980	1,528.130		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	19.33000		0.01933	23.69000	0.02369	19.330		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,512.67000		1.51267	1,504.48000	1.50448	1,512.670		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	17.60000		0.01760	21.69000	0.02169	17.600		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 02/05/2013	Bond Future	4.04	Put	1,543.61000		1.54361	1,535.15000	1.53515	1,543.610	1.19	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.95105		107.47583	4.94109	107.48676		1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	394.51000		0.39451	388.13000	0.38813	394.510	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	560.46000		0.56046	543.15000	0.54315	560.460	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	399.40000		0.39940	393.47000	0.39347	399.400	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	554.35000		0.55435	537.49000	0.53749	554.350	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	389.67000		0.38967	382.83000	0.38283	389.670	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	566.62000		0.56662	548.85000	0.54885	566.620	1.10	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			208.38630		208.38630	208.39472	208.39472			0.00	0	50,241.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,396.30000		3.39630	3,404.72000	3.40472	3,396.300		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	3,386.30000		3.38630	3,394.72000	3.39472	3,386.300		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	3,376.30000		3.37630	3,384.72000	3.38472	3,376.300		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			211.01687		211.01687	211.02623	211.02623			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	23.13000		0.02313	13.77000	0.01377	23.130		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	33.13000		0.03313	23.77000	0.02377	33.130		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	43.13000		0.04313	33.77000	0.03377	43.130		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			5.89956		112.73415	5.89024	112.77321		4.36	0.00	0	15,079.00

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	5.54	Call	395.82000		0.39582	426.15000	0.42615	395.820	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,914.99000		1.91499	1,906.26000	1.90626	1,914.990	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,487.63000		1.48763	1,534.78000	1.53478	1,487.630	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	610.29000		0.61029	618.38000	0.61838	610.290	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,525.22000		2.52522	2,572.80000	2.57280	2,525.220	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	248.50000		0.24850	257.02000	0.25702	248.500	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,868.97000		2.86897	2,915.82000	2.91582	2,868.970	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	184.88000		0.18488	192.67000	0.19267	184.880	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,225.39000		3.22539	3,271.33000	3.27133	3,225.390	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	135.82000		0.13582	142.70000	0.14270	135.820	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,306.29000		4.30629	4,349.45000	4.34945	4,306.290	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	51.45000		0.05145	55.55000	0.05555	51.450	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,111.40000		5.11140	5,152.87000	5.15287	5,111.400	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	22.50000		0.02250	24.91000	0.02491	22.500	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,695.23000		2.69523	2,742.47000	2.74247	2,695.230	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	214.59000		0.21459	222.77000	0.22277	214.590	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.93341		109.95469	5.92354	109.99408		4.29	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,238.21000		1.23821	1,302.84000	1.30284	1,238.210	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,371.64000		1.37164	1,396.88000	1.39688	1,371.640	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,257.70000		1.25770	1,322.84000	1.32284	1,257.700	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,351.17000		1.35117	1,376.92000	1.37692	1,351.170	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,218.90000		1.21890	1,283.02000	1.28302	1,218.900	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,392.31000		1.39231	1,417.04000	1.41704	1,392.310	4.28	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.07244		108.66779	6.06155	108.70626		4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,862.22000		1.86222	1,909.85000	1.90985	1,862.220	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,118.43000		2.11843	2,127.59000	2.12759	2,118.430	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,879.79000		1.87979	1,927.54000	1.92754	1,879.790	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,100.59000		2.10059	2,109.87000	2.10987	2,100.590	4.58	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 07/11/2013	Bond Future	5.99	Call	1,845.17000		1.84517	1,892.68000	1.89268	1,845.170	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,136.81000		2.13681	2,145.85000	2.14585	2,136.810	4.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.18462		109.95641	6.17557	110.00266		5.87	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,543.60000		5.54360	5,593.49000	5.59349	5,543.600	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	72.25000		0.07225	75.89000	0.07589	72.250	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,275.30000		6.27530	6,324.11000	6.32411	6,275.300	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	40.27000		0.04027	42.83000	0.04283	40.270	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,582.05000		8.58205	8,628.86000	8.62886	8,582.050	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	4.89000		0.00489	5.45000	0.00545	4.890	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,811.58000		8.81158	8,858.31000	8.85831	8,811.580	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	3.86000		0.00386	4.34000	0.00434	3.860	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,040.68000		9.04068	9,087.32000	9.08732	9,040.680	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	3.04000		0.00304	3.43000	0.00343	3.040	6.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.22787		111.29986	6.21839	111.34651		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,034.26000		2.03426	2,077.02000	2.07702	2,034.260	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,680.15000		1.68015	1,676.26000	1.67626	1,680.150	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,060.85000		2.06085	2,103.79000	2.10379	2,060.850	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,657.76000		1.65776	1,654.05000	1.65405	1,657.760	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,007.86000		2.00786	2,050.44000	2.05044	2,007.860	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,702.76000		1.70276	1,698.69000	1.69869	1,702.760	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.37484		110.12677	6.36461	110.17265		6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,648.95000		2.64895	2,601.57000	2.60157	2,648.950	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,985.13000		2.98513	2,891.87000	2.89187	2,985.130	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,671.40000		2.67140	2,623.70000	2.62370	2,671.400	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,962.58000		2.96258	2,869.00000	2.86900	2,962.580	6.40	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Call	4,462.99000		4.46299	4,408.66000	4.40866	4,462.990	6.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,704.46000		1.70446	1,604.25000	1.60425	1,704.460	6.63	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,626.61000		2.62661	2,579.56000	2.57956	2,626.610	6.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,007.81000		3.00781	2,914.88000	2.91488	3,007.810	6.39	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
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			4.99049		102.80984	4.98167	102.81785		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	118.09000		0.11809	121.90000	0.12190	118.090	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	327.61000		0.32761	323.41000	0.32341	327.610	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	210.25000		0.21025	215.46000	0.21546	210.250	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	201.62000		0.20162	198.82000	0.19882	201.620	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	874.88000		0.87488	882.80000	0.88280	874.880	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	9.79000		0.00979	9.70000	0.00970	9.790	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	917.75000		0.91775	925.68000	0.92568	917.750	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	7.90000		0.00790	7.82000	0.00782	7.900	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	960.92000		0.96092	968.88000	0.96888	960.920	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	6.33000		0.00633	6.28000	0.00628	6.330	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.88305		104.06592	4.87138	104.07390		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	26.17000		0.02617	27.13000	0.02713	26.170	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,048.49000		1.04849	1,041.47000	1.04147	1,048.490	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	26.73000		0.02673	27.70000	0.02770	26.730	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,042.10000		1.04210	1,035.09000	1.03509	1,042.100	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	25.63000		0.02563	26.57000	0.02657	25.630	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,054.90000		1.05490	1,047.86000	1.04786	1,054.900	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.31288		102.97130	4.27751	102.97763		0.16	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
R206	On 07/11/2013	Bond Future	4.30	Call	409.65000		0.40965	413.39000	0.41339	409.650	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	411.95000		0.41195	409.36000	0.40936	411.950	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	410.54000		0.41054	414.29000	0.41429	410.540	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	411.05000		0.41105	408.47000	0.40847	411.050	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	408.76000		0.40876	412.50000	0.41250	408.760	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	412.86000		0.41286	410.27000	0.41027	412.860	1.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.50729		104.64025	6.50378	104.66005		7.25	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,348.00000		6.34800	6,376.55000	6.37655	6,348.000	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	88.14000		0.08814	96.89000	0.09689	88.140	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,042.81000		7.04281	7,068.97000	7.06897	7,042.810	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	54.67000		0.05467	61.03000	0.06103	54.670	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,044.19000		9.04419	9,066.07000	9.06607	9,044.190	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	11.87000		0.01187	13.95000	0.01395	11.870	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,293.72000		9.29372	9,315.29000	9.31529	9,293.720	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	9.64000		0.00964	11.41000	0.01141	9.640	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,542.82000		9.54282	9,564.12000	9.56412	9,542.820	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	7.80000		0.00780	9.30000	0.00930	7.800	7.63	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.55988		105.91870	6.55624	105.93860		7.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,874.43000		1.87443	1,922.08000	1.92208	1,874.430	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,477.39000		2.47739	2,505.14000	2.50514	2,477.390	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,899.66000		1.89966	1,947.42000	1.94742	1,899.660	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,447.57000		2.44757	2,475.43000	2.47543	2,447.570	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,849.41000		1.84941	1,896.94000	1.89694	1,849.410	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,507.46000		2.50746	2,535.09000	2.53509	2,507.460	7.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.71870		104.99975	6.71504	105.01830		7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,217.44000		3.21744	3,273.33000	3.27333	3,217.440	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,312.27000		3.31227	3,349.61000	3.34961	3,312.270	7.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Call	3,242.68000		3.24268	3,298.61000	3.29861	3,242.680	7.79		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,286.79000		3.28679	3,324.17000	3.32417	3,286.790	7.79		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,192.31000		3.19231	3,248.16000	3.24816	3,192.310	7.79		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,337.90000		3.33790	3,375.20000	3.37520	3,337.900	7.79		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.69468		102.83529	6.69651	102.82393				269,119,953.93	2,617	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,787.28000		7.78728	7,787.01000	7.78701	7,787.280	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	75.96000		0.07596	87.05000	0.08705	75.960	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,056.22000		8.05622	8,054.74000	8.05474	8,056.220	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	64.45000		0.06445	74.33000	0.07433	64.450	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,235.67000		12.23567	12,225.29000	12.22529	12,235.670	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	3.21000		0.00321	4.19000	0.00419	3.210	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	355.23000		0.35523	382.16000	0.38216	355.230	8.29		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,783.45000		4.78345	4,821.74000	4.82174	4,783.450	8.29		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,615.18000		6.61518	6,621.35000	6.62135	6,615.180	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	150.53000		0.15053	168.06000	0.16806	150.530	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,985.49000		6.98549	6,989.41000	6.98941	6,985.490	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	121.92000		0.12192	137.20000	0.13720	121.920	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,519.03000		7.51903	7,520.07000	7.52007	7,519.030	8.98		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	89.22000		0.08922	101.62000	0.10162	89.220	8.98		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.74584		100.69853	6.74776	100.68692				0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,228.08000		2.22808	2,277.01000	2.27701	2,228.080	8.87		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,748.98000		2.74898	2,809.52000	2.80952	2,748.980	8.87		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,172.07000		2.17207	2,221.03000	2.22103	2,172.070	8.86		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 02/05/2013	Bond Future	6.64	Put	2,814.81000		2.81481	2,875.38000	2.87538	2,814.810	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,199.97000		2.19997	2,248.92000	2.24892	2,199.970	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,781.76000		2.78176	2,842.32000	2.84232	2,781.760	8.87	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.89954		99.93334	6.90195	99.91965		9.71	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,614.56000		3.61456	3,680.88000	3.68088	3,614.560	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,124.82000		4.12482	4,204.83000	4.20483	4,124.820	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,790.42000		5.79042	5,849.47000	5.84947	5,790.420	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,450.35000		2.45035	2,523.09000	2.52309	2,450.350	9.94	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,560.63000		3.56063	3,627.00000	3.62700	3,560.630	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,185.30000		4.18530	4,265.36000	4.26536	4,185.300	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,587.54000		3.58754	3,653.89000	3.65389	3,587.540	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,154.98000		4.15498	4,235.02000	4.23502	4,154.980	9.67	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			8.45248		80.08843	8.44974	80.11122		15.89	10,011,053.75	125	11,551.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,328.89000		3.32889	3,374.75000	3.37475	3,328.890	15.96	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,874.85000		1.87485	1,897.92000	1.89792	1,874.850	15.96	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,332.82000		4.33282	4,377.84000	4.37784	4,332.820	16.06	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,291.06000		1.29106	1,313.29000	1.31329	1,291.060	16.06	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,986.49000		4.98649	5,030.25000	5.03025	4,986.490	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1,016.94000		1.01694	1,037.91000	1.03791	1,016.940	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,613.46000		5.61346	5,655.92000	5.65592	5,613.460	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	809.34000		0.80934	829.01000	0.82901	809.340	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,847.04000		5.84704	5,889.11000	5.88911	5,847.040	16.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.10	Put	743.15000		0.74315	762.43000	0.76243	743.150	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,268.47000		5.26847	5,311.57000	5.31157	5,268.470	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	917.70000		0.91770	938.01000	0.93801	917.700	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,555.47000		5.55547	5,598.09000	5.59809	5,555.470	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	826.60000		0.82660	846.43000	0.84643	826.600	16.16	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.51953		77.92509	8.51672	77.94815		19.86	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,516.94000		2.51694	2,590.30000	2.59030	2,516.940	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,879.05000		6.87905	6,929.35000	6.92935	6,879.050	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,458.56000		2.45856	2,531.43000	2.53143	2,458.560	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,999.58000		6.99958	7,049.39000	7.04939	6,999.580	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,487.64000		2.48764	2,560.76000	2.56076	2,487.640	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,939.13000		6.93913	6,989.19000	6.98919	6,939.130	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.69192		76.81610	8.68912	76.83833		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,225.66000		7.22566	7,371.53000	7.37153	7,225.660	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,297.07000		6.29707	6,420.71000	6.42071	6,297.070	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,123.39000		10.12339	10,262.50000	10.26250	10,123.390	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,107.44000		4.10744	4,224.32000	4.22432	4,107.440	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,146.58000		7.14658	7,292.57000	7.29257	7,146.580	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,374.03000		6.37403	6,497.79000	6.49779	6,374.030	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,186.08000		7.18608	7,332.01000	7.33201	7,186.080	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,335.45000		6.33545	6,459.15000	6.45915	6,335.450	22.20	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

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			160.95931		160.95931	160.96943	160.96943			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,969.31000		3.96931	3,979.43000	3.97943	3,969.310		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	3,959.31000		3.95931	3,969.43000	3.96943	3,959.310		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	3,949.31000		3.94931	3,959.43000	3.95943	3,949.310		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			161.14320		161.14320	161.15388	161.15388			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	3.20000		0.00320	13.88000	0.01388	3.200		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	0.00000		0.00000	3.88000	0.00388	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	6.80000		0.00680	0.00000	0.00000	6.800		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	16.80000		0.01680	6.12000	0.00612	16.800		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			124.16994		124.16994	124.09105	124.09105			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,179.94000		1.17994	1,101.05000	1.10105	1,179.940		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	1,169.94000		1.16994	1,091.05000	1.09105	1,169.940		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	1,159.94000		1.15994	1,081.05000	1.08105	1,159.940		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			125.73755		125.73755	125.65803	125.65803			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	47.55000		0.04755	0.00000	0.00000	47.550		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	31.97000	0.03197	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	37.55000		0.03755	0.00000	0.00000	37.550		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	41.97000	0.04197	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
R211	On 02/05/2013	Bond Future	125.71	Call	27.55000		0.02755	0.00000	0.00000	27.550		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	51.97000	0.05197	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			129.36297		129.36297	129.59123	129.59123			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	372.97000		0.37297	601.23000	0.60123	372.970		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	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	362.97000		0.36297	591.23000	0.59123	362.970		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	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	352.97000		0.35297	581.23000	0.58123	352.970		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			130.99617		130.99617	131.22772	131.22772			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	0.00000		0.00000	137.72000	0.13772	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	93.83000		0.09383	0.00000	0.00000	93.830		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	0.00000		0.00000	127.72000	0.12772	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	103.83000		0.10383	0.00000	0.00000	103.830		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	0.00000		0.00000	117.72000	0.11772	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	113.83000		0.11383	0.00000	0.00000	113.830		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			8.28279		91.27823	8.28021	91.30007		15.90	0.00	0	7,169.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,048.51000		6.04851	6,033.38000	6.03338	6,048.510		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1,042.36000		1.04236	1,005.39000	1.00539	1,042.360		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,342.73000		6.34273	6,329.01000	6.32901	6,342.730		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	949.52000		0.94952	913.96000	0.91396	949.520		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,641.26000		6.64126	6,628.99000	6.62899	6,641.260		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	863.66000		0.86366	829.55000	0.82955	863.660		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	6,943.49000		6.94349	6,933.18000	6.93318	6,943.490		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	784.14000		0.78414	751.99000	0.75199	784.140		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			8.35180		88.85880	8.34916	88.88084		17.25		0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,511.81000		2.51181	2,449.56000	2.44956	2,511.810	17.10		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,760.02000		6.76002	6,675.73000	6.67573	6,760.020	17.10		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,452.22000		2.45222	2,390.23000	2.39023	2,452.220	17.09		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,879.45000		6.87945	6,795.42000	6.79542	6,879.450	17.09		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,481.90000		2.48190	2,419.78000	2.41978	2,481.900	17.10		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,819.56000		6.81956	6,735.40000	6.73540	6,819.560	17.10		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.53527		87.64362	8.53266	87.66464		18.67		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,824.11000		6.82411	6,587.65000	6.58765	6,824.110	18.74		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,225.55000		6.22555	5,968.07000	5.96807	6,225.550	18.74		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,744.09000		6.74409	6,508.63000	6.50863	6,744.090	18.73		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,305.13000		6.30513	6,048.65000	6.04865	6,305.130	18.73		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,784.05000		6.78405	6,548.09000	6.54809	6,784.050	18.73		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,265.23000		6.26523	6,008.25000	6.00825	6,265.230	18.73		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			8.47681		81.90995	8.47404	81.93427				0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	983.10000		0.98310	1,007.42000	1.00742	983.100			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	1,068.98000		1.06898	1,093.30000	1.09330	1,068.980			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	1,154.69000		1.15469	1,179.01000	1.17901	1,154.690			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/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			1.38920		1.38920	1.39160	1.39160		14.01		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,112.22540		0.21122	2,136.23120	0.21362	2,112.225	17.01		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	1.18	Put	0.22540		0.00002	0.23120	0.00002	0.225	17.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,613.31930		0.16133	1,637.22600	0.16372	1,613.319	15.53	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	1.31930		0.00013	1.22600	0.00012	1.319	15.53	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,120.21600		0.11202	1,143.64900	0.11436	1,120.216	14.38	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	8.21600		0.00082	7.64900	0.00076	8.216	14.38	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	554.72920		0.05547	576.55090	0.05766	554.729	13.25	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	62.72920		0.00627	60.55090	0.00606	62.729	13.25	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	475.05280		0.04751	496.34930	0.04963	475.053	13.07	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	83.05280		0.00831	80.34930	0.00803	83.053	13.07	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.39600		1.39600	1.39830	1.39830		14.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,081.67120		0.10817	1,109.17560	0.11092	1,081.671	13.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	121.67120		0.01217	126.17560	0.01262	121.671	13.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,004.51320		0.10045	1,031.60480	0.10316	1,004.513	13.91	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	144.51320		0.01445	148.60480	0.01486	144.513	13.91	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,161.59150		0.11616	1,189.36140	0.11894	1,161.591	13.85	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	101.59150		0.01016	106.36140	0.01064	101.591	13.85	0.00	0	0.00

**Total for Derivatives :** **577,223,947.12**    **73,526**    **1 512 372.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			100.19948		12.54121	100.19948	12.44912			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		18.66840	111.91291	23.39434			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		9.66130	100.28788	9.59031			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.10329	107.66087	10.03143			0.00	0	49,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172		21.46489	103.39172	21.31715			38,358,328,120.00	371,000	15,804,000.00
AB07	On 07/03/2014	Spot Bond			104.36845		40.10542	104.36845	39.82725			0.00	0	7,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	101.36321	9.27905	101.36321	9.21096				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	10.83795	113.91613	10.75727				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	61.38202	100.27783	60.93102				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	57.10428	211.62296	56.55952				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	24.59358	129.44081	24.38509				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.32210	262.36064	4.26313				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.15706	100.84946	22.98791				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	42.14428	100.44837	41.83415				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.07742	100.42180	12.98121				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.42902	100.43468	8.36700				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	7.95980	100.45423	7.90123				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.02692	100.46712	7.96785				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.26626	111.10270	23.09651				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	22.63335	103.51808	22.46226				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	28.55555	105.34380	28.35598				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.37575	101.94970	29.15670				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.00503	101.07971	22.83480				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
ABL13	On 11/10/2016	Spot Bond	99.99989	11.70074	99.99989	11.61591			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	11.41945	100.00000	11.16424			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	2.85486	100.00000	2.79106			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	82.86204	103.66357	82.31341			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	56.10289	107.24687	55.70508		1,823,196,790.00		17,000	1,683,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	62.24074	102.43496	61.77465			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	100.31067	100.00000	99.51455			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	99.45554	100.00000	98.91697			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	98.38230	100.85053	96.81610			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	57.16937	211.08307	56.62475			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	31.92079	133.30786	31.64405			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	17.88877	119.08892	17.74650			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.68537	109.87287	7.62796			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	20.64132	118.65286	20.48515			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.61206	99.88052	15.49900			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.54360	100.32050	11.45966			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.01627	100.26386	10.93534			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	14.29966	100.35503	14.16426			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
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.33666	104.30633	6.29169			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.74031	100.00000	23.36337			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.92726	158.84518	2.89848			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.44324	152.12037	12.32539			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.28983	164.13952	4.24686			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	99.51158	141.35498	98.68780			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.81176	161.61787	2.78378			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	57.11257	211.55410	56.56784			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	57.10309	211.63281	56.55834			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.36917	69.59203	6.34166			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.36917	69.59203	6.34166			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	96.25713	100.66669	95.50628			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.67458	84.61000	10.62093			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.26785	93.01000	16.18017			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.46610	100.38164	11.38178			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.41603	95.94000	14.33655			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
ABN41	On 01/10/2014	Spot Bond	100.00000	27.07566	100.00000	26.92185			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.50759	94.42000	13.43316			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.64291	95.33000	12.57257			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	26.88158	89.17000	26.73876			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	24.91035	92.44000	24.77407			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.56006	100.10161	9.47072			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.40060	99.93416	9.31288			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.37762	90.18000	24.24666			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.32338	122.92857	20.20929			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.84276	111.67000	17.77783			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.66041	97.51000	20.54291			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.27890	95.63000	20.16519			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.57545	97.02000	19.46452			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.91769	100.23447	9.91400			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.27573	119.76186	19.12638			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	68.77988	94.20000	68.40570			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.58532	99.90991	9.45951			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.76446	94.15000	17.66596			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
ABN60	On 23/08/2016	Spot Bond	94.84000	16.55818	94.84000	16.46589			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.78585	99.13676	2.74722			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.05747	143.60519	2.03920			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	2.98989	186.40405	2.92636			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.18846	100.00000	13.11292			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	10.94599	111.64771	10.86581		22,217,894,290.00	199,000	6,786,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	18.79296	108.15845	18.65879		15,142,183,000.00	140,000	6,260,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	11.76454	102.54996	11.68498		14,972,294,160.00	146,000	5,052,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.58724	94.96915	10.51928		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	108.39757	14.92269	108.39757	14.81596		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	122.68013	31.04710	122.68013	30.79714		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.35687	4.00000	120.28870		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	266.98405	4.28390	266.98405	4.22476		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	120.37770	4.99838	120.37770	4.95893		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	121.95151	3.25817	121.95151	3.23221		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.40204	56.05257	99.40204	55.64836		0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.37243	91.95798	100.37243	91.27454		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
ACL019	On 20/06/2013	Spot Bond	100.40649	62.06361	100.40649	61.60707				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.28883	100.00000	20.14173				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	65.72312	100.91878	65.23746				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	85.72338	99.79614	85.13991				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	65.72312	100.91878	65.23746				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	81.92848	101.24381	81.38767				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	74.36398	107.32702	73.84494				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	21.81537	108.29483	21.65946				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.34938	101.29798	20.20014				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.61786	101.33324	20.46660				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.41847	101.83296	24.23855				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	61.82661	100.38145	61.37192				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	61.79429	100.37804	61.33985				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	20.08079	101.26271	19.93356				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.89729	53.29666	7.86961				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	83.78830	100.00000	83.22471				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	83.78830	100.00000	83.22471				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
ACL068	On 22/02/2014	Spot Bond	100.96976	45.40519	100.96976	45.07315			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	41.95679	100.25039	41.65192			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.46256	100.00000	16.36903			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	13.82360	100.00000	13.74507			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	13.82360	100.00000	13.74507			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	62.22521	100.42346	61.76741			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.62632	100.44432	17.49661			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.47547	100.49129	18.33946			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.24761	100.42335	17.12072			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.50350	100.43752	17.37471			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.61608	100.44375	17.48645			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.54478	101.50954	11.46778			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.54478	101.50954	11.46778			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.60471	101.51908	11.52731			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	13.78790	100.41204	13.68648			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.60471	101.51908	11.52731			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.48484	101.49999	11.40823			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.18778	78.26156	33.03089			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
ACL089	On 20/12/2014	Spot Bond	100.40403	22.00180	100.40403	21.83995			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	92.00404	100.37805	91.32190			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	42.40202	100.39793	42.09013			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.50543	100.28977	13.40619			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	42.40202	100.39793	42.09013			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	92.00404	100.37805	91.32190			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.75721	100.42907	8.69277			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.75085	100.44304	8.68646			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.76313	100.44869	8.69865			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.53713	100.43737	8.47431			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	42.02967	100.36953	41.72061			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	8.98775	100.41205	8.92164			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	85.87421	99.88150	85.28257			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	58.66249	99.98291	58.23725			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	85.87421	99.88150	85.28257			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.72148	108.24656	10.63716			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	42.14137	100.37811	41.83145			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
ACL115	On 31/01/2014	Spot Bond	104.10799	43.92142	104.10799	43.62235			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	37.92583	101.33364	37.64760			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.55621	101.54682	7.50068			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.50440	102.38458	7.44884			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.23128	100.00000	8.18452			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	38.33685	101.42788	38.05536			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.66409	100.00000	4.63318			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.44247	100.00000	4.41272			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.61022	71.11496	12.55467			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.48812	132.65083	2.46723			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.58422	132.65812	2.56253			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.29543	100.42332	8.23440			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	30.26263	100.93790	30.04139			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	30.26263	100.93790	30.04139			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	38.33685	101.42788	38.05536			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	31.41296	100.82870	31.18354			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.06608	100.40912	29.84491			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.01335	100.40572	29.79257			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
ACL136	On 20/09/2021	Spot Bond	101.67963	8.05613	101.67963	7.99620				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.15193	100.74141	12.06227				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.04492	101.67956	7.98507				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.24980	102.34980	11.17426				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	92.18117	100.42347	91.49744				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.30162	102.41855	11.22569				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.04080	100.57096	21.87844				0.00	0	1,000,000.00
ACL143	On 20/12/2016	Spot Bond	100.76241	10.93690	100.76241	10.85620				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.29005	100.26297	10.21445				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.31431	100.42504	8.25313				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	50.32174	101.60514	49.94764				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	41.66592	100.61305	41.41485				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	41.54451	100.35023	41.29476				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.12936	100.41612	10.06843				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	36.83985	101.07263	36.57020				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	20.96284	100.37072	20.83680				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.80246	100.36105	20.67739				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
ACL155	On 20/03/2015	Spot Bond	100.37982	21.11377	100.37982	20.98681				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.10785	100.41498	10.04705				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.73121	100.39511	9.67268				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	20.99113	100.37243	20.86492				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.09490	100.37868	20.96806				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.09937	100.58046	11.04631				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.46099	100.38479	15.36801				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.03831	100.37527	20.91180				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	31.86688	100.52552	31.63222				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	20.87502	100.96473	20.72071				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	41.89904	100.34943	41.59098				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.00158	109.48099	9.95070				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.55248	100.41322	9.48221				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.66459	103.04527	3.64600				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.55699	100.37811	21.39846				0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	100.06289	100.00000	99.28520				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.44893	100.37910	16.32796				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.47598	100.39881	9.40628				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
ACL174	On 20/06/2019	Spot Bond	100.41280	8.50446	100.41280	8.44190				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.94074	100.38479	7.88234				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	100.11293	100.00000	99.33485				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	60.46869	100.37751	59.89605				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	29.80679	100.41000	29.52444				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	99.70790	100.00000	98.93297				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.57959	100.39600	16.42256				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.33644	100.42679	9.24799				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	8.83908	100.39881	8.75536				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.76523	100.41560	7.69166				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	8.99826	100.40776	8.91303				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.33949	101.11287	7.26955				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.27874	100.39293	4.23821				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13377	100.41672	0.13250				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13371	100.42399	0.13244				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	56.09212	100.31940	55.33714				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	56.09126	100.32262	55.33628				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
ACL191	On 20/09/2015	Spot Bond	100.00000	10.42696	100.00000	10.23655			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	6.95131	100.00000	6.82437			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03532	100.00000	0.03465			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03532	100.00000	0.03465			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.00338	100.00000	1.96250			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.32341	100.00000	1.29546			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	1.96569	100.00000	1.92270			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.83274	100.00000	1.78276			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	95.79334	103.90964	95.04934			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	95.76730	103.89068	95.02364			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	73.92876	102.86773	73.49030			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	2.77408	100.00000	2.75397			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	22.95047	100.89131	22.78276			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	23.70965	100.99451	23.53622			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	24.21533	101.06323	24.03810			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	21.19486	100.00000	20.72117			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	22.39532	100.00000	21.89481			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	23.99595	100.00000	23.45965			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
AIR01	On 15/03/2019	Spot Bond	104.59347	9.82994	104.59347	9.76164				12,655,809,870.00	121,000	5,279,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	9.83853	122.89930	9.76115				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.25053	100.00000	31.02397				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	15.82544	113.22249	15.70821				4,076,009,640.00	36,000	9,464,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.90783	100.00000	29.69099				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.03746	100.00000	11.95728				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.29726	151.06546	3.26603				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.33593	125.57279	33.07214				0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	44.65695	100.00000	43.65890				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	10.92754	100.26923	10.84813				7,018,846,100,000.00	70,000,000	70,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.50725	108.77896	10.43229				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	20.47077	99.90066	20.27980				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.60709	99.89602	9.51747				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	41.15218	100.00000	40.76794				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.23151	112.73330	18.09766				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	9.92234	100.19041	9.85029				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
BAW4	On 15/09/2013	Spot Bond	100.45105	62.70683	100.45105	62.24537			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	55.17142	102.32887	54.79486			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.15131	100.17231	28.93964			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.11289	103.90134	27.91968			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.45988	108.14051	11.37852			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	37.60492	101.25961	37.32921			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.14728	104.66313	18.01026			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	62.06830	100.27024	61.61721			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.53133	102.35861	20.37934			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.52142	102.28416	20.36961			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.37344	100.27011	14.26897			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.48841	102.23278	17.35909			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.41808	103.79822	13.31751			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.60542	100.27685	16.48473			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.60542	100.27685	16.48473			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.60541	100.27691	16.48472			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.28881	101.50925	17.16179			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.16717	102.45999	18.03256			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
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.53133	102.35861	20.37934				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.66551	102.86494	15.54904				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.05004	102.39307	11.96081				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.05442	100.26206	13.95229				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	12.79049	100.25556	12.69755				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	12.79049	100.25556	12.69755				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.06606	100.24109	30.84034				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	89.73573	100.18420	89.09373				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.07132	100.00000	18.93306			200,000,000,000.00	2,000,000	1,000,000.00	
BAYA23	On 30/06/2017	Spot Bond	100.92479	15.31696	100.92479	15.17280				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	16.16446	100.32752	16.01310				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	13.90133	99.23300	13.77239				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.82091	99.11456	1.80404				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.09103	100.00000	2.06327				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	53.54096	100.18154	52.82899				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	6.91027	100.00000	6.80973				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.19249	104.64060	21.03250				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
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.34176	103.89800	18.20418			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.39433	102.66503	17.26523			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	16.83826	100.33517	16.68058			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.69611	100.00000	5.66384			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.74456	100.00000	20.59416			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.87988	100.00000	18.74300			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.65425	100.00000	11.56975			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.65425	100.00000	11.56975			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.09054	100.00000	13.98838			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.20921	100.00000	12.12069			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	86.61537	100.44416	85.39081			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.05393	100.27701	31.81841			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	19.95517	100.28373	19.80854			0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.80161	165.86185	2.77416			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.58485	134.98268	8.52478			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
BD0206	On 02/03/2028	Spot Bond	135.23863	9.81918	135.23863	9.75038				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.70600	98.54987	8.64870				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	38.11088	101.43384	37.83104				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	60.39679	100.16538	59.95827				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	45.80730	101.00289	45.47222				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	36.22420	100.89815	35.95946			5,044,907,500,000.00	50,000,000	50,000,000.00	
BD311B	On 04/07/2013	Spot Bond	102.94694	60.20820	102.94694	59.76025				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	55.40169	101.21182	54.99569				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	89.77687	100.25001	89.13421				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.27533	100.66600	8.21430				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	29.75401	100.38899	29.53518				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.03887	100.00000	31.73972				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	64.51642	100.00000	64.09133				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.07000	101.42461	9.99606				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.11854	101.43555	10.04424				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.26410	101.46836	10.18871				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.74873	101.57774	10.66970				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
BG22C1		On 21/07/2016	Spot Bond	101.68711	11.23249	101.68711	11.14984		0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	101.99310	12.58251	101.99310	12.48967		0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	3.71128	100.00000	3.68438		0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	101.25226	9.63076	101.25226	9.56016		0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	101.32200	9.96446	101.32200	9.89136		0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	101.35188	10.10735	101.35188	10.03319		0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	101.36184	10.15496	101.36184	10.08045		0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	101.48134	10.72573	101.48134	10.64694		0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	101.64062	11.48498	101.64062	11.40050		0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	3.63115	100.00000	3.60482		0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	3.63115	100.00000	3.60482		0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond	100.41538	9.55265	100.41538	9.48237		0.00	0	0.00
BG42A2		On 15/03/2017	Spot Bond	100.45116	10.16525	100.45116	10.09044		0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond	100.46091	10.33226	100.46091	10.25621		0.00	0	0.00
BG42A4		On 15/03/2017	Spot Bond	105.04449	11.93914	105.04449	11.85590		0.00	0	0.00
BG42B		On 15/03/2017	Spot Bond	100.49015	10.83315	100.49015	10.75339		0.00	0	0.00
BG42C		On 15/06/2017	Spot Bond	100.54199	10.87635	100.54199	10.79624		0.00	0	0.00
BG42DU		On 15/03/2017	Spot Bond	100.00000	2.59595	100.00000	2.57692		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
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.59595	100.00000	2.57692			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	31.83660	109.02542	31.61154		15,699,660,480.00	144,000	5,611,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	96.07783	99.33557	95.33003			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	83.36068	98.45450	82.80212			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	61.67054	95.58562	61.33145			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.06528	100.78103	12.96990			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.73554	100.00000	7.67945			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.10125	100.94045	8.04202			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.08772	100.78378	12.99217			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.45781	100.82929	13.35952			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.13016	100.91196	14.02689			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.92413	101.25521	16.80006			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	15.75608	101.82396	15.63999			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	62.57101	100.43475	62.11062		8,637,388,500,000.00	86,000,000	43,000,000.00	
BSR05	On 01/07/2013	Spot Bond	100.66283	60.29957	100.66283	59.85981			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
BSR08	On 07/12/2012	Spot Bond	102.16271	96.38781	102.16271	95.63727			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	42.99003	100.41213	42.58279			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.99188	100.00000	8.92669			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	25.61166	117.90266	25.41569		10,375,434,080.00		88,000	5,512,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.44201	125.14109	13.33418			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.28086	102.03851	12.19021			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	37.74807	101.32226	37.47117			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	13.73345	111.35530	13.63307		6,347,252,100.00		57,000	9,043,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.19282	105.54647	13.10048			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	9.97839	101.86680	9.90484			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.18108	106.76252	14.08251			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	18.18575	100.85304	18.01470			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	15.16629	107.65219	15.06017		25,513,569,030.00		237,000	6,628,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.46275	101.28817	0.45661			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	21.64743	101.82280	21.40100			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	9.53050	100.00000	9.31750			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	14.87185	122.47945	14.75583			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.47138	118.42047	14.36148		2,842,091,280,000.00		24,000,000	9,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	117.20315	11.03958	117.20315	10.95550			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.37841	100.88420	14.27220			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.29764	104.14474	17.21242			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	101.21625	101.65048	100.39784			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	31.92309	102.86721	31.68574			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	22.56962	103.30382	22.40117			0.00	0	0.00
CGR9	On 15/11/2012	Spot Bond	101.25944	99.17460	101.25944	98.36271			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	18.52208	100.80383	18.34604			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	91.83354	100.33426	91.15293			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	92.92070	100.61895	92.22857			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	34.27230	100.74860	34.01943			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	62.09054	100.40933	61.63379			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	62.09054	100.40933	61.63379			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
CLN115	On 20/06/2013	Spot Bond	100.40933	62.09054	100.40933	61.63379			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	65.69543	100.91360	65.21000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	62.11747	100.41216	61.66051			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	61.84815	100.38376	61.39328			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	61.63266	100.36102	61.17948			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	66.25720	100.95747	65.77273			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	24.03405	101.78237	23.85704			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	60.45519	100.19516	60.01612			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	23.88451	101.76269	23.70861			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	61.84816	100.38372	61.39329			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	61.65960	100.36383	61.20621			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	24.67464	101.86667	24.49276			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	66.38638	100.97002	65.90091			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	66.20235	100.92517	65.71842			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	66.19202	101.01305	65.70249			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	62.17133	100.41784	61.71396			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	61.98281	100.39797	61.52690			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	62.03669	100.40359	61.58036			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
CLN145	On 20/09/2013	Spot Bond	104.39421	57.54340	104.39421	57.14422			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	74.14101	101.82300	73.71284			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	55.54088	102.79173	55.16041			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	67.95933	101.32621	67.46080			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	98.21532	100.86778	97.43554			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	44.07657	100.52565	43.75200			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	43.40649	101.34356	43.08454			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	43.40649	101.34356	43.08454			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	85.91645	99.85161	85.33004			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	24.56387	101.22270	24.38385			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.01093	100.00000	17.87892			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.81314	100.00000	17.68258			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			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
CLN169	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.00010	100.42338	13.89711			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.26682	100.00000	41.96038			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	98.07564	100.00000	97.30340			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	89.59515	100.50974	88.95232			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	89.71430	100.82702	89.06885			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	89.64745	100.54079	89.00407			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	89.65235	100.49424	89.00920			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.31292	100.00000	41.01340			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.41649	100.39213	13.31780			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66796	100.00000	66.66794			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66796	100.00000	66.66794			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.03472	100.60029	13.93131			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.37532	102.77141	13.28519			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.03472	100.60029	13.93131			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	10.89137	100.01323	10.81240			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	36.39417	100.90290	36.12527			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.00143	100.91909	37.72061			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
CLN191	On 23/08/2016	Spot Bond	106.57524	6.98214	106.57524	6.93368				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	15.26929	99.04734	15.15953				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.34401	106.47706	3.31990				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.76146	100.91984	13.66859				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	37.98361	101.01820	37.70269				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.03472	100.60029	13.93131				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.03472	100.60029	13.93131				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.80056	106.09892	3.77293				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.06202	106.04227	7.01071				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.27139	100.61212	14.16622				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	91.25086	100.32240	90.57962				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	92.04653	100.39517	91.36228				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	62.72603	100.47626	62.26433				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	44.75352	100.57686	44.42381				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	27.96086	99.98364	27.75817				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.03763	99.98339	27.83438				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.18026	103.62392	12.09674				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
CLN216	On 11/10/2014	Spot Bond	99.99988	28.23688	99.99988	28.03216			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.15147	99.99989	27.94737			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	10.82028	99.79173	10.74198			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	10.81887	99.80002	10.74057			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.18809	103.81175	12.10439			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.18809	103.81175	12.10439			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	36.32216	104.34821	36.04566			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	36.98025	107.51178	36.69117			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.48732	107.00303	14.38590			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.81971	100.43472	10.74010			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.76603	100.48341	11.67942			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	62.34618	100.44030	61.88743			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	62.36788	100.44323	61.90896			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	20.64112	99.90043	20.49159			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.64112	99.90043	20.49159			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.15784	100.94701	35.93930			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	82.70020	101.15359	82.14372			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	86.06620	99.83657	85.47886			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
CLN235	On 19/04/2013	Spot Bond	99.83657	86.06620	99.83657	85.47886				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.41966	100.64882	13.33877				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.00686	101.05242	8.94095				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	99.18388	100.93369	98.38098				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.60805	100.44136	10.54423				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	22.92511	100.86994	22.75762				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	10.93286	100.93114	10.85293				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.56858	101.19905	11.49160				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.56858	101.19905	11.49160				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	22.88509	100.81644	22.71797				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	22.90524	100.81889	22.73796				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	15.95694	100.84952	15.84037				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	15.78348	101.47693	15.66754				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.70919	100.47537	21.54941				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	15.51883	101.44712	15.40487				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.19616	100.26649	21.04043				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.19616	100.26649	21.04043				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
CLN252	On 26/03/2015	Spot Bond	100.26649	21.19616	100.26649	21.04043			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.19616	100.26649	21.04043			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.19616	100.26649	21.04043			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.36860	100.27379	21.21160			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.02666	100.28582	9.95299			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.02666	100.28582	9.95299			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.02666	100.28582	9.95299			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.02666	100.28582	9.95299			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.02666	100.28582	9.95299			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.08108	100.28785	10.00700			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.46869	106.98684	10.39461			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.65614	100.51194	31.42306			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	30.13239	100.89505	29.91219		4,035,802,000,000.00	40,000,000	40,000,000.00	
CLN265	On 02/04/2013	Spot Bond	100.15533	86.13418	100.15533	85.35012			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	42.24350	100.39498	41.93279			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	42.24350	100.39498	41.93279			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.34490	101.37065	9.25662			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.25182	100.49989	11.16899			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
CLN270	On 24/02/2017	Spot Bond	101.35958	14.92361	101.35958	14.81410				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.91554	100.58462	12.82038				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.36480	100.39320	9.29592				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.30921	100.39040	9.24074				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.36352	100.40357	9.29464			401,614,280,000.00	4,000,000	2,000,000.00	
CLN275	On 22/05/2017	Spot Bond	100.91562	7.30877	100.91562	9.07359				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.63162	101.06552	10.53143				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.60717	100.99983	10.50728				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.34128	100.40244	9.27257				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.65451	100.54373	19.50976				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.07447	100.65226	8.98833				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.07801	100.36006	15.92578				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.70224	100.24531	17.65797				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.30814	100.37919	16.15369				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.63475	100.44355	9.54346				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.63475	100.44355	9.54346				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.63475	100.44355	9.54346				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
CLN287	On 20/06/2017	Spot Bond	100.44355	9.63475	100.44355	9.54346			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.47218	101.18342	9.14208			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	11.78954	100.81012	11.63367			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.09197	100.17296	2.06186			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.09197	100.17296	2.06186			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.09212	100.17084	2.06200			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.06567	100.14936	2.03728			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.08818	100.14949	2.05776			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.06989	100.15029	2.04112			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.37310	100.00000	1.34802			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	1.99587	100.00000	1.96376			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	1.99967	100.00000	1.96706			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	1.96192	100.00000	1.92763			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.28198	100.00000	1.25177			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.19092	100.00000	1.15610			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.86372	100.00000	20.72625			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.86372	100.00000	20.72625			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69455	34.94295	0.69270			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
CLN44	On 31/03/2013	Spot Bond	154.47129	63.88436	154.47129	63.37773				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	94.86809	100.53703	94.13844				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	94.85668	100.53241	94.12715				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	118.06996	100.00000	117.30823				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	97.77865	154.29358	96.98031				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	94.84527	100.52779	94.11586				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	68.42633	152.83040	67.85104				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	83.38093	101.20452	82.81959				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	83.38093	101.20452	82.81959				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.04405	156.76383	4.98995				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	72.43494	94.77223	72.04490				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	71.92119	97.02201	71.52761				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	94.85668	100.53241	94.12715				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	94.85668	100.53241	94.12715				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.31174	100.00000	15.19952				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00040				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00040				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
CLN78	On 19/04/2013	Spot Bond	101.10498	72.88232	101.10498	72.46347			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.18978	120.49629	7.13411			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00018	134.98268	0.00018			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	18.12797	78.86322	18.04154			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.18187	78.68249	18.09534			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.51675	100.01914	11.43323			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.51675	100.01914	11.43323			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.25073	100.44036	12.16059			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.32434	100.40864	10.24839			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.58583	100.41492	9.51531			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	59.49865	100.01997	58.94301			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.69830	100.41000	9.62696			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.25664	101.50812	9.13357			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.53899	109.94659	15.42657			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	70.82081	106.29178	70.40535			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.09287	106.25789	13.00172			0.00	0	3,510,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.12492	122.59946	15.00684			0.00	0	339,547,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	112.90836	19.79961	112.90836	19.65486			6,774,501,600,000.00	60,000,000	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	10.97048	111.62273	10.89014			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	89.44401	100.00000	88.82716			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.24201	5.86800	104.19252			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	22.79318	100.79434	22.62675			403,177,360,000.00	4,000,000	2,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.83040	10.60758	100.83040	10.53010			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.69775	100.70290	22.53035			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.12990	101.26682	14.92912			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	96.02775	100.65651	95.27087			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	96.04909	100.45141	95.31283			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	74.14874	100.00000	73.71171			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	82.55229	100.18699	81.99491			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	75.84711	100.13300	75.40053			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	43.30789	100.21016	42.73808			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	21.37509	100.22082	21.09382			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	58.96858	100.19483	58.19281			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
DV13	On 25/08/2013	Spot Bond	104.31041	58.28419	104.31041	57.88669			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.39817	133.09009	19.23664			0.00	0	15,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	10.81724	111.95336	10.73913		60,342,861,040.00		539,000	76,938,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	10.85232	110.94098	10.77452		14,422,327,400.00		130,000	135,544,000.00
E170	On 01/08/2020	Spot Bond	142.91138	12.79637	142.91138	12.68438		14,630,552,527,500.00		102,375,000	35,800,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.38249	101.79146	17.25446		0.00		0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	25.59015	100.97946	25.34656		0.00		0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.70004	101.06163	10.59811		0.00		0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.47180	101.11630	4.42918		0.00		0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.86735	101.17092	1.84954		0.00		0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	12.71989	126.54006	12.61501		0.00		0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.77000	113.69231	1.77000	113.64821		0.00		0	51,500,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.33386	111.69838	12.24496		0.00		0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.18731	112.15374	11.10506		0.00		0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.60773	106.65311	9.53992		0.00		0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	16.00239	100.93077	15.88541		0.00		0	0.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	98.90723	100.81699	98.10320		0.00		0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	43.07308	100.00000	42.11043		67,900,000,000,000.00		679,000,000	450,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On 13/11/2012	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	97.13870	100.00000	96.38955			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.21543	126.47802	21.04151			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.05919	109.43400	24.88152			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.31835	107.25989	18.17544			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.29761	101.66692	10.20008		14,233,368,800,000.00	140,000,000	70,000,000.00	
ERS3A7	On 17/11/2012	Spot Bond	101.08827	98.63414	101.08827	97.83239			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	22.45080	101.14823	22.28636			0.00	0	0.00
ERS3B1	On 17/11/2012	Spot Bond	101.26753	98.63175	101.26753	97.82863			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	30.58845	101.05103	30.36460			0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond	101.34215	98.63076	101.34215	97.82707			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	31.12722	101.17066	30.89919			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	65.15965	100.93125	64.68331			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	30.21763	100.96871	29.99665			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	16.15124	100.99870	16.03310			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
ERSA13	On 17/08/2013	Spot Bond	100.93575	65.16909	100.93575	64.69268			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.29378	105.94219	17.17303			0.00	0	63,175,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	9.52110	111.43974	9.45185		475,847,689,800.00	4,270,000	506,137,000.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.20885	117.73441	11.12457		359,325,419,320.00	3,052,000	263,546,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	8.99880	95.26383	8.94120		82,307,949,120.00	864,000	45,310,000.00	
ES33	On 15/09/2033	Spot Bond	8.98500	87.30319	8.98000	87.28130		6,496,155,000.00	723,000	499,900,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	20.99845	100.85636	20.72072		0.00	0	0.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	94.39717	100.35540	93.68690		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	45.67780	100.00000	44.65695		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.48230	100.00000	10.40630		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.20056	100.00000	10.12661		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	67.38488	101.07344	66.89166		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	67.52575	101.11222	67.03133		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	66.02208	101.23627	67.47814		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	68.22982	101.30601	67.72940		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	29.11817	105.15565	28.91496		24,290,955,150.00	231,000	16,739,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.00183	103.15112	11.92028		0.00	0	0.00	
FRB07	On 06/12/2012	Spot Bond	100.55742	95.14056	100.55742	94.40867		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
FRB08	On 10/06/2016	Spot Bond	100.49836	10.52643	100.49836	10.44894			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.26756	100.49830	8.20670			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.36424	101.51768	9.29543			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.61092	111.84945	15.49765			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.52322	100.44644	9.45314			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.54049	100.00000	47.21580			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	57.07819	211.83970	56.53338			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	63.39703	105.16707	62.96177			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.30147	121.95151	3.27516			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.29150	266.05149	4.23240			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.03397	145.44748	2.01573			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.26815	186.40405	3.23306			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.43445	118.97136	19.28467			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.02068	100.00000	23.85979			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.02068	100.00000	23.85979			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.48810	51.72712	3.47621			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.42629	32.59207	3.41836			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
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.70199	31.38364	3.69372			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	38.97656	103.71290	38.71054			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	83.77119	101.43171	83.20492			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	15.28862	101.42118	15.17637			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.02243	100.70350	45.74487			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	42.65067	100.43778	42.39406			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	14.92009	101.37968	14.81058			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	14.92009	101.37968	14.81058			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.01159	100.95684	10.93019			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	14.70118	101.35502	14.59330			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.19633	100.49706	11.11390			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	65.48292	100.81157	65.00473			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.50541	100.62812	14.39850			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.75253	100.42343	9.68078			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.66343	100.46990	10.58494			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.22246	100.53541	31.98516			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.18324	98.00000	9.09185			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.53933	100.00000	9.33809			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
FRC117	On 15/06/2016	Spot Bond	100.61842	14.34124	100.61842	14.23555			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.64272	100.45750	10.56440			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.75122	100.56313	12.65730			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.69336	100.61014	13.59245			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.16505	100.43349	10.09026			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.47390	100.51033	11.38942			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.01117	100.67570	14.90048			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.73416	100.44913	9.64193			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.55037	100.00000	7.45343			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.23413	100.53319	11.12761			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.12829	100.63883	13.00368			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.30064	100.48091	10.20301			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	10.89658	100.51430	10.79328			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.54355	100.60627	12.42454			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	11.74025	100.56147	11.62889			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.02921	100.63331	12.90555			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	13.74239	100.67296	13.61192			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
FRC134	On 20/09/2017	Spot Bond			100.60461	12.51382	100.60461	12.39508				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			100.58527	12.66697	100.58527	12.54680				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.52263	11.04552	100.52263	10.94079				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.51264	11.36732	100.51264	11.25954				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.64764	13.28680	100.64764	13.16069				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.63938	13.13820	100.63938	13.01350				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.61676	12.73189	100.61676	12.61108				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.64874	13.30661	100.64874	13.18031				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.54761	11.49219	100.54761	11.38319				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.48314	10.34038	100.48314	10.24237				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.40273	8.90872	100.40273	8.82434				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.68010	13.87111	100.68010	13.73941				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.48314	30.80285	100.48314	30.51088				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.54650	19.01983	100.54650	18.83945				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			101.08864	3.58010	101.08864	3.52937				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.52041	10.14651	100.52041	10.05030				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.44745	1.79638	100.44745	1.77935				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.82975	98.00000	1.79136				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
FRC152	On 20/12/2017	Spot Bond	100.00000	1.40007	100.00000	100.00000	1.37662			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.40007	100.00000	100.00000	1.37662			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.32959	100.00000	100.00000	1.30199			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	39.57254	103.88434	103.88434	39.30209			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	27.92745	101.69803	101.69803	27.72191			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	17.91284	100.46014	100.46014	17.78101			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.63649	100.45737	100.45737	14.52878			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	56.95171	101.67764	101.67764	56.53264			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	101.47668	6.90500	6.90500	101.41927			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.38049	98.80765	98.80765	10.30522			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	76.61514	113.68077	113.68077	76.07058			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	58.69425	100.00003	100.00003	58.26872			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	29.71440	100.38660	100.38660	29.49585			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.75257	101.46163	101.46163	8.68829			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	6.90593	109.33538	109.33538	6.85699			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.74970	100.46640	100.46640	12.65585			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	12.84729	100.47150	100.47150	12.75273			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
FRC69	On 31/01/2022	Spot Bond	109.51236	5.29006	109.51236	5.25254			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	24.96209	111.32550	24.80905			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.85260	109.33538	4.81821			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	5.90102	114.09057	5.85776			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.38230	114.42023	8.32992			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	92.30737	100.45580	91.62250			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.75535	101.66489	9.68357			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.92065	100.00000	17.78930			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.38009	100.79789	17.25180			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.62117	100.69405	15.50596			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.56431	4.73000	107.49709			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	92.73463	100.56499	92.04593			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.83981	100.70697	15.72298			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.15907	100.40068	10.08434			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.36998	100.46304	11.28631			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.66126	100.61808	25.47214			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	12.99737	100.54671	12.90164			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.57973	100.52525	12.48709			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
FRC88	On 20/12/2012	Spot Bond	100.34678	91.88225	100.34678	91.20120				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	91.87118	100.34394	91.19023				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	93.33442	100.32862	92.76820				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	93.33541	100.34043	92.76913				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	93.34275	100.34112	92.77641				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	91.85838	100.34682	91.17582				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.73173	100.44788	10.66715				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.32278	100.64235	13.24248				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.72097	100.44732	10.65646				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.32286	98.04956	24.17969				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	13.81677	100.67532	13.73346				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	15.38071	101.43156	15.26778				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	54.93052	101.08680	54.52841				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	56.84526	102.04635	56.42563				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	54.98755	101.11165	54.58493				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	56.09037	104.68033	55.66680				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	56.45259	96.98334	56.05437				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
FRE2D	On 02/08/2013	Spot Bond	101.19191	55.17174	101.19191	54.76749				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	55.63181	101.39248	55.22347				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	56.19622	101.63872	55.78285				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	56.55017	101.79324	56.13363				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	14.78729	137.45936	14.65609				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	64.40763	101.30769	63.93005			13,686,668,919,000.00	135,100,000	27,550,000.00	
FRJ14	On 20/07/2014	Spot Bond	104.00517	26.95321	104.00517	26.75085				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	20.97348	100.18638	20.77733				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	11.93855	103.41346	11.84936				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.71459	100.62484	9.62340				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	8.92947	101.45882	8.86389				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.74038	100.00000	11.67368				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.39010	254.50193	4.33142				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.29340	265.81898	4.23431				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.43359	249.70910	4.37510				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.06188	117.34620	3.03892				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.03612	101.41744	6.98446				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.32108	117.54524	3.29534				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
FRS56	On 19/07/2016	Spot Bond	101.77641	10.74897	101.77641	10.66980				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.07527	100.01476	10.99497				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	55.87255	101.49749	55.46207				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	6.92504	101.25022	6.87428				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.11482	100.29734	41.80533				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.86842	90.41057	2.85034				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	89.44901	100.18030	88.80137				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.45951	100.00000	90.78535				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	64.84063	100.68430	64.23163				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.88253	100.00000	0.65663				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.40280	101.11871	12.28459				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	62.83803	100.52362	62.24221				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	62.06787	100.43945	61.47976				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.69674	101.12618	5.70286				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.67233	101.07593	15.52302				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	7.91034	100.44759	7.83538				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	29.32720	100.44015	29.04932				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
FRS76	On 18/06/2017	Spot Bond	100.76967	14.07585	100.76967	13.94211			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	26.46838	101.24351	26.11721			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	47.97116	101.17008	47.33506			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.83343	100.00000	2.77011			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	40.79663	100.00000	39.88486			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.39062	2.25000	101.32892			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	29.50931	105.55013	29.30276		5,066,406,240.00		48,000	1,834,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	21.91888	106.51279	21.76432		10,669,599,199,880.00		100,172,000	100,618,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.44131	104.36488	12.35503			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.74925	105.51532	10.67404			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.59763	113.83008	10.51922			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	8.35417	108.96559	11.28191		24,953,120,110.00		229,000	4,439,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.55060	117.28648	13.44847			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.14073	102.81960	11.06564			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.57178	79.83345	10.51341			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.88435	100.94835	14.77433			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	22.17054	100.00000	21.67505			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	21.35111	100.01778	21.15172			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
GFC04	On 11/04/2017	Spot Bond	104.81266	11.95318	104.81266	11.87044			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	80.88771	100.00000	80.37685			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	87.23336	100.00000	86.64658			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	81.70599	100.00000	81.19103			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	95.77490	100.63710	95.02213			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	99.76536	100.81750	98.95872			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	99.18884	99.49839	98.39073			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	91.10176	99.03016	90.43120			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	99.99959	100.00000	100.00000			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			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
GRD180	On 16/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.24994	100.01501	7.19738			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.18115	100.01973	9.11458			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000	99.81545	100.00000	99.01479			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290	99.82628	100.85290	99.01887			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	99.88718	100.88829	99.07901			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	100.10646	101.01560	99.29551			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.30778	100.57078	22.14344			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	10.26376	101.42786	10.18840			0.00	0	850,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.59380	99.93193	15.48081			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.29430	100.43806	11.21120			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.26447	102.01673	19.12229			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.63895	100.31458	11.55340			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.36268	99.88260	16.14797			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.64008	100.51108	10.49822			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			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
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2013	Spot Bond	105.54321	55.48808	105.54321	105.54321	55.06598			0.00	0	0.00
HMS1B3	On 19/07/2013	Spot Bond	105.54321	55.48808	105.54321	105.54321	55.06598			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	62.16643	100.00000	100.00000	61.81423			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	68.73469	100.00000	100.00000	68.34421			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	57.14432	101.63173	101.63173	56.72400			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.21880	101.67762	101.67762	15.10682			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.31444	105.13866	105.13866	16.19077			0.00	0	0.00
HMS1C2	On 19/07/2013	Spot Bond	105.76786	55.54395	105.76786	105.76786	55.12063			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	57.25547	101.68917	101.68917	56.83411			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.53465	101.75803	101.75803	15.42025			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.15966	117.06290	117.06290	14.04163			0.00	0	0.00
HMS1D2	On 19/07/2013	Spot Bond	106.05795	55.61604	106.05795	106.05795	55.19115			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	57.45542	101.79257	101.79257	57.03221			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	15.94020	101.86140	101.86140	15.82273			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.54628	117.06290	117.06290	14.42503			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
HMS1E2	On 19/07/2013	Spot Bond	107.08651	55.87126	107.08651	55.44073			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	57.72184	101.93042	57.29616			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.43509	101.98773	16.31382			0.00	0	0.00
HMS1F2	On 19/07/2013	Spot Bond	108.34719	56.18318	108.34719	55.74575			0.00	0	0.00
HMS1G2	On 19/07/2013	Spot Bond	110.21153	56.64270	110.21153	56.19497			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	10.97260	115.88630	10.89114		29,666,892,800.00		256,000	35,173,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.24054	272.42396	4.18121			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.24616	271.70682	4.18686			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.46262	101.83148	11.38596		8,146,518,400.00		80,000	30,200,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.44535	102.02133	11.36869			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	111.08834	1.18000	111.05082		89,680,000,000.00		76,000,000	444,500,681.00
I2038	On 31/01/2038	Spot Bond	1.87000	109.44864	1.87000	109.40556		112,200,000,000.00		60,000,000	422,778,000.00
I2050	On 31/12/2050	Spot Bond	2.06000	113.62342	2.06000	113.57575			0.00	0	254,552,564.00
IBC01	On 16/03/2015	Spot Bond	95.45000	20.84761	95.45000	20.73310			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	93.45854	100.50759	92.75435			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	94.84916	100.56563	94.12317			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	22.83085	109.26558	22.66650			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	93.85443	100.86049	93.13961			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
IBL13	On 12/03/2015	Spot Bond	102.46253	21.97468	102.46253	21.81008			0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.31827	100.92206	16.19768			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	60.65876	100.23329	60.21324			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	42.86508	100.52781	42.54943			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	42.41860	100.74849	42.10562		402,993,960,000.00	4,000,000	2,000,000.00	
IBL20	On 15/03/2014	Spot Bond	103.45013	39.62185	103.45013	39.34900			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.18311	108.14435	15.07472			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.13066	111.48026	11.04923			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	36.55987	102.47730	36.31141			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.00533	99.82217	38.72300			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	30.02613	100.88835	29.80672			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.24059	106.87614	25.05896			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.26763	105.97204	13.17598			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	25.96796	101.15611	25.77776			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.78390	101.23137	9.71218			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.60280	119.59470	4.56775			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	2.98034	121.25275	2.95740			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
IBL37	On 02/04/2015	Spot Bond	100.15533	21.26173	100.15533	21.06293			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	9.91877	100.16252	9.82602			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.06281	105.78604	9.99263			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.12554	100.66354	15.97246			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.51739	100.43811	8.43669			0.00	0	60,000,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	70.24401	100.00000	69.85806			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00438	100.00000	0.00433			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.49984	99.89211	18.37671			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.49984	99.89211	18.37671			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.26437	100.97091	9.20284			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.13091	5.00000	103.04800			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	15.98769	101.37699	15.83664			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	15.02260	101.30327	14.88075			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	12.61866	100.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	16.76454	112.11249	16.64201			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	21.90696	100.20174	21.74610			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	21.90696	100.20174	21.74610			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	8.17733	101.14829	8.10022			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
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.42933	100.00000	8.36755				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	54.51850	101.89135	53.79139				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	48.28229	101.88356	47.63839				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	69.56986	101.64472	68.61285				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.38169	101.44581	23.22323				0.00	0	1,000,000.00
IN04E	On 27/08/2013	Spot Bond	100.58397	66.29962	100.58397	65.35311				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.50903	104.33728	72.01440				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.61759	101.67347	13.51740				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067				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
IND234	On 21/08/2013	Spot Bond	100.00000	53.44448	100.00000	53.08944			0.00	0	0.00
IND246	On 13/11/2012	Spot Bond	99.44217	99.72830	99.44217	98.92197			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	97.86902	99.34271	97.09314			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	96.08187	99.22914	95.33480			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	94.36201	99.12821	93.64207			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	92.70595	99.02750	92.01167			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	86.65363	98.62666	86.04919			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	85.26897	98.52695	84.68421			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	83.93053	98.42745	83.36449			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			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
IND314	On 02/04/2013	Spot Bond	100.00000		72.13439	100.00000	71.70923			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		71.15010	100.00000	70.73643			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		70.19231	100.00000	69.78967			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.22480	100,000.00000	0.22072			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		69.12879	100.00000	68.73823			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		68.99811	100.00000	68.60902			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		68.86792	100.00000	68.48030			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		68.73823	100.00000	68.35206			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000		68.60902	100.00000	68.22430			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000		68.48030	100.00000	68.09701			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		68.35206	100.00000	67.97020			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000		68.22430	100.00000	67.84387			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		68.09701	100.00000	67.71800			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		67.97020	100.00000	67.59259			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		67.84387	100.00000	67.46765			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		67.71800	100.00000	67.34317			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000		67.59259	100.00000	67.21915			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
IND331	On 07/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	49.44608	100.00000	49.11761			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.46720			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.71927			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	44.44444	100.00000	43.45449			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	42.42387	100.00000	41.58628			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	40.88494	100.00000	40.16009			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
IND349	On 03/12/2013	Spot Bond	100.00000	39.67454	100.00000	39.03627			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	38.69802	100.00000	38.12821			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	37.89380	100.00000	37.37941			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	71.14710	101.10218	70.34468		7,885,970,040,000.00	78,000,000	13,000,000.00	
INF002	On 05/02/2013	Spot Bond	100.97718	83.15776	100.97718	82.60272			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	67.08941	101.06512	66.59838			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	14.75737	100.29400	14.65009			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	17.85326	103.81357	17.71943			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.18892	101.94170	17.06215			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	102.26276	100.00000	101.45755			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	94.83466	100.51669	94.10726			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.06007	100.34045	8.99347			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	81.66200	100.00000	81.14732			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.08181	100.81708	24.89664			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.81485	100.33341	10.73535			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
ING147	On 16/12/2012	Spot Bond	100.35507	93.11391	100.35507	92.41679			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	86.44416	100.00000	85.24907			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.47222	6.50000	100.43672			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	85.83243	100.13131	85.05365			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	83.41790	99.98478	82.68196			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	95.73359	100.42362	94.99615			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	94.54225	100.41625	93.82328			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.15105	100.44355	11.04540			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	90.08234	100.14548	89.43655			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.26717	100.16956	29.98415			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	87.86992	100.49744	86.60922			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	59.51341	100.49744	58.71998			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	83.44131	100.32608	82.30558			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	83.06085	100.31481	81.93551			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	95.79485	100.14110	95.04545			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	87.86339	100.14461	85.90844			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	59.57456	100.14677	58.33667			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
ING175	On 28/08/2013	Spot Bond			100.14677		63.67151	100.14677	62.34850				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond			100.14488		87.86336	100.14488	85.90841				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond			100.00000		17.66274	100.00000	17.29617				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond			100.00000		11.77516	100.00000	11.53078				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond			100.00000		83.52403	100.00000	82.95455				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond			101.21767		83.19922	101.21767	82.64030				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond			101.23672		55.35395	101.23672	54.94820				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond			101.23672		55.35395	101.23672	54.94820				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond			99.91080		58.24860	99.91080	57.82664				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond			100.00000		48.86087	100.00000	48.50275				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond			100.24109		23.44761	100.24109	23.27724				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond			102.25661		23.30331	102.25661	23.13096				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond			100.77468		44.56975	100.77468	44.24083				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond			99.93260		20.84291	99.93260	20.64841				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond			99.93094		13.06599	99.93094	12.94406				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond			99.92988		9.83036	99.92988	9.73863				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond			104.73009		11.22503	104.73009	11.14739				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
IPL4	On 29/03/2014	Spot Bond	104.25515	38.32827	104.25515	38.06267			3,336,164,800.00	32,000	361,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.55284	100.91681	16.43053			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.40368	108.21861	11.32223			21,860,159,220.00	202,000	14,398,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	24.60607	101.03261	24.42604			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	17.75051	100.34728	17.62000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	22.68779	109.98505	22.52539			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.25251	100.44886	10.17706			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.18989	100.75653	9.12207			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.20960	110.94012	3.18659			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.42814	124.10625	2.40831			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	65.79027	100.58379	64.87247			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.62975	100.18782	8.54904			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	8.75432	99.99997	8.63934			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.24413	101.62507	8.13442			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.43757	100.60774	0.43173			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00713	100.28878	0.00703			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	48.81578	100.00000	47.66284			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.37855	100.00000	2.33135			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
IV030A	On 31/01/2025	Spot Bond	100.00000	2.27528	100.00000	2.22648				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	75.88136	102.06373	75.42572				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	89.65898	100.17994	89.01755				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.58466	117.77551	12.48845				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.74013	101.74618	9.66841				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.40237	124.10625	2.38275				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	57.51008	100.00000	57.12804				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	53.20752	100.00000	52.85407				0.00	0	0.00
IVA245	On 08/11/2012	Spot Bond	100.00000	66.66670	100.00000	66.66667				0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	99.18952	99.41373	98.39208				0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	97.35113	99.31432	96.58362				0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	95.58376	99.20028	94.84460				0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	93.88250	99.09942	93.17004				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
IVA250	On 13/12/2012	Spot Bond	98.99876	92.24402	98.99876	91.55681			98,998,760,000.00	1,000,000	1,000,000.00
IVA301	On 03/01/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	86.25005	98.62399	85.65122			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	84.88194	98.49850	84.30263			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	83.55628	98.39906	82.99542			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761			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
IVA318	On 11/05/2013	Spot Bond	100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.37577			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.97597	100.00000	69.57844			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.84321	100.00000	69.44644			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			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
IVA335	On 29/08/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	43.80549	100.00000	42.86423			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	41.94320	100.00000	41.14114			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	40.51054	100.00000	39.81267			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	39.37484	100.00000	38.75771			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	38.45278	100.00000	37.89996			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	37.68946	100.00000	37.18902			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	59.81489	100.11329	59.38079			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
IVC002	On 12/02/2020	Spot Bond	101.15218	7.13496	101.15218	8.87378			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.04390	101.33204	37.76481			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	15.63515	101.39683	15.42745			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	88.39665	100.01454	87.77552			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	49.59645	101.10215	48.93916			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	82.78693	100.97704	82.23681			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	54.25616	100.00000	100.00000			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	9.74837	100.00000	9.53050			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	84.34018	100.00000	83.77916			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	84.20053	100.00000	83.64044			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	86.23873	103.25721	85.64736			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	81.48001	102.85510	80.95531			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.85970	100.85336	2.82684			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.40064	100.00000	2.34699			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	84.83713	100.00000	84.27029			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	74.82861	100.00000	74.38672			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.55925	146.46402	9.47259			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
LBK01	On 25/10/2013	Spot Bond	101.88203	56.30594	101.88203	55.89088			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.25791	100.15505	21.10188			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	18.10399	100.36228	17.90001		31,814,842,760.00	317,000	7,849,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	1.87995	98.87452	1.85877			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	86.05759	98.55765	85.46182			0.00	0	0.00
MAQ019	On 08/11/2012	Spot Bond	99.62912	66.74922	99.62912	66.74919			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	49.38104	101.08680	48.72669			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	95.57911	99.30957	94.83921			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	92.69822	99.14082	92.00326			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	86.04013	98.70105	85.44374			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	75.81711	97.83334	75.35769			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	52.58752	100.00000	51.41224			0.00	0	0.00
MAQ026	On 01/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176		27,100,000,000,000.00	271,000,000	271,000,000.00	
MBC17	On 06/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516		59,800,000,000,000.00	598,000,000	500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018	On 15/04/2013	Spot Bond	99.92980	86.62637	99.92980	86.02931			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.00679	99.92873	39.71693			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	65.09429	100.85528	64.61875			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	30.82565	100.87824	30.60041			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.20728	100.00907	28.00276			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.36910	99.91959	20.17905			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	12.05693	100.16737	11.79001		601,004,220,000.00	6,000,000	3,000,000.00	
MBF030	On 01/10/2017	Spot Bond	100.17350	2.07117	100.17350	2.04421			0.00	0	10,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	83.72290	100.00000	83.16100			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	83.62311	101.40172	83.05420			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	38.32381	101.42165	38.04244			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	98.68930	100.00000	97.90812			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	38.84530	100.00000	38.56368			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	98.65952	100.00000	97.87234			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.44717	100.00000	44.12493			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.26253	100.00000	39.97062			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.53502	100.00000	24.35519			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
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.52813	100.00000	22.36480			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.22991	100.00000	6.18425			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.20975	100.00000	15.09827			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.42118	106.46019	9.35514		7,132,832,730.00		67,000	67,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	93.52569	100.46941	92.81947			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.52978	100.55268	22.36384			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	26.99143	100.10089	26.81150			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.03484	100.10166	26.85461			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.15787	100.10553	11.08348			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.14992	102.05054	10.08192			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.01896	102.14122	9.95179			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.20514	100.13874	13.11708			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.77227	102.46074	12.68642			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.11493	102.63527	13.02665			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	26.93307	109.14290	26.74147			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.72640	100.35527	12.63282			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.57529	100.36949	7.51959			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.05076	108.22148	10.96386			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
MGL01	On 15/09/2015	Spot Bond	105.26282	17.57242	105.26282	17.44970			0.00	0	25,900,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	17.32766	100.76354	17.16302			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	14.02431	106.38091	13.92660			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	64.78480	100.73012	64.30687			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.62701	106.29569	13.53213		12,755,482,800.00		120,000	7,846,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	33.59748	109.35704	33.35940		32,807,112,000.00		300,000	4,274,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.49903	108.68196	20.35449			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.52324	112.43670	13.42524		10,569,049,800.00		94,000	4,006,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	48.79092	105.38322	48.45171			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	93.87565	99.21764	93.16245			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	85.05905	98.63643	84.47651			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	74.47767	97.71856	74.03481			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.78362	100.00000	5.74169			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12319	100.00000	0.12230			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.05695	100.00000	6.01304			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.13150	100.00000	6.08704			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.62843	100.89771	5.58730			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
N4A302	On 14/08/2020	Spot Bond	100.90718	5.68695	100.90718	5.64538			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.78446	100.92303	5.74217			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.83320	100.93092	5.79056			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	5.89168	100.94038	5.84861			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.03783	100.96406	5.99368			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.13522	100.97993	6.09035			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.24233	100.99728	6.19667			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.33966	101.01305	6.29329			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.38833	101.02081	6.34159			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	6.97159	101.11573	6.92055			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	7.65072	101.22620	7.59464			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12319	100.00000	0.12230			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12319	100.00000	0.12230			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	38.28418	101.70052	38.00241			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	26.33504	101.25975	26.14196			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	22.64204	100.87403	22.47660			0.00	0	3,000,000.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	10.18780	101.31348	10.11307			0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	19.91659	100.75760	19.65337			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
NBK15B	On 27/08/2017	Spot Bond	100.79541	11.13973	100.79541	10.99246				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	18.37079	110.77590	18.23708			39,103,892,700.00		353,000	13,839,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.31357	101.00801	17.18553				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.45818	118.84122	11.36995			21,153,737,160.00		178,000	6,473,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.24683	30.23292	4.23762				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	85.51529	102.03598	84.92097				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	19.82429	111.25692	19.68029				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.00296	101.70058	19.85574				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.66773	101.79234	7.61124				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	38.65374	103.06649	38.38837				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	41.50003	100.27352	41.19512				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	14.83442	107.67718	14.72889			32,410,831,180.00		301,000	9,210,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	12.91405	100.28219	12.81915				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	81.79659	117.77042	81.23395				0.00	0	55,000,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	84.35890	101.18874	83.77940				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	95.18759	100.66622	94.45460				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	28.88153	100.00000	28.71746				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
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.48038	100.00000	36.27313			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.54240	100.00000	27.38593			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.11614	100.00000	25.96778			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.40881	100.88001	23.23777			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	93.89132	100.53804	93.17831			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	90.90330	100.29682	90.23640			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	90.66635	100.27583	90.00294			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	90.66635	100.27583	90.00294			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	90.66635	100.27583	90.00294			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	21.89497	100.26098	21.73586			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.35412	100.01676	21.19927			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	20.97041	99.92572	20.81847			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.61509	100.72872	17.48514			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	16.98937	78.84167	16.90861			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.73833	100.68736	13.63702			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	11.89941	100.00000	11.83199			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.09696	101.44317	12.00813			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.70371	101.58167	12.61030			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
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.04272	101.36186	11.95436			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.45000	99.92294	11.36706			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	84.52956	100.00000	83.96224			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	13.89965	74.70107	13.83606			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.67340	100.71896	64.20151		7,856,078,880,000.00	78,000,000	13,000,000.00	
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.05910	100.42509	41.80608			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	41.98712	100.41859	41.73454			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.23435	100.13494	17.00773			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.10178	101.09351	8.98116			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.15496	100.28784	2.12462			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	10.89453	100.21716	10.73575			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	2.85486	100.00000	2.79106			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	18.74086	108.64353	18.60658			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	93.23427	100.43443	92.53225			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	96.40527	103.93706	95.65635			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	55.03660	103.85854	54.65640			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	42.65978	105.20960	42.36680		19,884,614,400.00	189,000	5,351,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	100.00389	7.55426	100.00389	7.49948			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	19.71980	122.15519	19.56712			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.44707	109.62449	11.35701			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	11.75827	100.87482	11.60103			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.12067	154.74879	6.06198			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.11417	110.78287	11.03459			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.62274	112.47442	11.52921			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.58729	100.87478	11.50262			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	31.16942	100.84223	30.94174			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	65.59991	100.77827	65.12101		100,778,270,000.00	1,000,000	500,000.00	
NQ1A15	On 22/05/2015	Spot Bond	100.82862	17.02292	100.82862	16.86283			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.68712	114.30671	11.59172			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	31.48044	100.88848	31.25040			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	65.80076	100.82727	65.32018			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	17.20670	100.85447	17.04486			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	12.07476	112.37668	11.97767			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	31.84620	100.94287	31.61337			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
NQ1C13	On 22/05/2013	Spot Bond	100.89257	66.06849	100.89257	65.58568			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	17.54510	100.90208	17.38000			0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	98.96975	100.00000	98.18428			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	66.10753	100.90209	65.62440			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	99.11575	100.00000	98.32912			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	66.33861	100.92679	65.85368			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	99.18875	100.00000	98.40154			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	66.60938	101.02443	66.12204			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	66.97170	101.11272	66.48134			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.16578	101.14634	10.09133			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.17911	101.06357	13.08266			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	50.32106	133.37761	49.88462			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	34.55582	112.65666	34.30088			0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.20948	127.61916	15.08693			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.46784	133.90446	9.38775			0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	6.44019	166.40319	6.37505			0.00	0	82,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	132.37089	14.62982	132.37089	14.50852			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	85.95859	99.96864	85.36999			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	39.57722	99.87889	39.29060			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	39.44737	99.88231	39.16167			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	12.02124	101.83987	11.93266			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.18619	101.27473	19.04550			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	50.92614	101.19990	50.25070			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	15.53439	101.37662	15.32806			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.93496	100.00000	14.82668			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.98351	100.00000	14.87488			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.01266	100.00000	14.90381			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.71195	100.00000	15.59804			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.48895	100.00000	16.36940			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.34516	100.00000	21.19041			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.19057	110.62267	15.08074		33,629,291,680.00	304,000	104,367,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.11375	100.00000	4.05972			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.24649	109.71000	12.17217			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.80786	100.00000	22.64250			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
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.54306	100.00000	6.49510				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	61.66867	100.48296	61.08415				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	83.37107	98.38076	82.81279				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	57.32588	100.00000	56.94506				0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	100.15469	100.73845	99.35202				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	29.77992	100.42050	29.56083				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	96.00167	103.78737	95.25877				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	92.96920	100.37625	92.27128				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	62.05476	100.37300	61.59843				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	62.21780	100.39251	61.76018				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	62.42971	100.41791	61.97044				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	93.01403	100.38925	92.31570				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	29.93076	100.43155	29.71054				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	96.19846	103.92808	95.45313				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	62.48950	100.42500	62.02976				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	62.77629	100.42441	62.31445				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
PR2C1B	On 15/12/2012	Spot Bond	100.41200	93.09249	100.41200	92.39343			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.26792	100.45623	30.04517			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	62.97849	100.48342	62.51490			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	93.29425	100.47042	92.59330			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	30.64046	100.48350	30.41491			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	63.41304	100.53526	62.94604			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	45.67628	101.01119	45.34215			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	38.32183	115.36704	37.83225			0.00	0	530,000,000.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.37601	90.32933	25.21974			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.17186	36.97373	1.16860			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	5.47000	123.00130	5.46500	122.96101		52,984,169,196,600.00	686,319,780	1,435,709,940.00	
R158	On 15/09/2015	Spot Bond	122.26482	28.11102	122.26482	27.73723			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.24440	85.50505	13.16650			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	23.33825	128.79704	23.01674			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.28971	81.26980	7.24863			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	61.03356	106.08559	60.61156			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.63000	128.64925	7.63000	128.57030		65,197,985,232,590.00	544,952,193	1,054,170,584.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	34.66514	1.10024	34.66514	1.09736			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05051	32.55096	1.04791			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.60235	117.92275	213.54542	116.77795			0.00	0	1,446,843,134.00
R197	On 07/12/2023	Spot Bond	1.20000	279.88765	1.20000	279.79252		11,760,000,000.00		9,800,000	147,800,000.00
R201	On 21/12/2014	Spot Bond	5.06500	110.70936	5.06000	110.67437		12,966,104,710,500.00		559,941,700	1,247,672,700.00
R202	On 07/12/2033	Spot Bond	1.86000	208.39545	1.86000	208.31344		192,888,063,600.00		103,703,260	1,137,094,630.00
R2023	On 28/02/2023	Spot Bond	7.15000	105.86763	7.14000	105.88012		46,761,715,000,000.00		540,100,000	3,416,725,000.00
R203	On 15/09/2017	Spot Bond	5.86000	111.25491	5.85000	111.24586		32,657,335,812,000.00		572,924,200	6,408,727,200.00
R204	On 21/12/2018	Spot Bond	6.14000	112.49140	6.13000	112.48887		36,540,344,668,000.00		951,196,200	6,368,211,183.00
R2048	On 28/02/2048	Spot Bond	99.20808	10.37572	99.20808	10.30667		121,191,796,863,360.00		221,592,000	1,940,000,000.00
R205	On 31/03/2014	Spot Bond	100.00000	40.51169	100.00000	40.21798			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.06500	105.17660	5.06000	105.13952		16,216,580,110,000.00		201,694,000	1,848,302,495.00
R207	On 15/01/2020	Spot Bond	6.45500	106.85914	6.45000	106.83298		19,496,343,758,000.00		020,347,600	4,646,025,000.00
R208	On 31/03/2021	Spot Bond	6.64000	101.48594	6.64000	101.43132		85,243,205,808,000.00		837,832,200	8,183,093,505.00
R209	On 31/03/2036	Spot Bond	8.38000	79.03754	8.37500	79.02627		45,940,718,680,000.00		482,186,000	0,063,848,000.00
R210	On 31/03/2028	Spot Bond	1.57000	158.81756	1.57000	158.75868		214,462,000,000.00		136,600,000	80,900,000.00
R211	On 31/01/2017	Spot Bond	0.20000	123.92103	0.22000	123.78952			0.00	0	1,142,946,697.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.09000	129.18196	1.07000	129.35110			155,652,000,000.00	142,800,000	1,597,186,000.00
R213	On 28/02/2031	Spot Bond	8.20500	90.08053	8.20000	90.06357			43,977,000,249,660.00	359,780,652	4,352,168,552.00
R214	On 28/02/2041	Spot Bond	77.73332	9.54593	77.73332	9.49412			146,585,374,990,040.00	885,747,000	6,473,961,000.00
R223C	On 15/03/2013	Spot Bond	98.10852	75.15337	98.10852	74.70068			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	51.83865	95.74929	51.50362			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	35.81155	93.40448	35.58479			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	25.15795	91.01110	25.00205			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.30332	87.49080	18.19357			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.24440	85.50505	13.16650			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	9.73158	83.47163	9.67548			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.28971	81.26980	7.24863			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	90.40270	99.35642	89.74019			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	61.97813	96.68315	61.57875			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	42.54497	94.26296	42.27650			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	29.66571	91.92899	29.48236			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	20.96967	89.76971	20.84260			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.37668	86.42385	15.28641			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.20701	84.45562	11.14247			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
R329C	On 21/06/2016	Spot Bond	82.31050	8.32182	82.31050	8.27492			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.31202	79.97373	6.27731			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.21974	75.56089	5.19239			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.14354	73.15412	4.12242			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.46794	69.91580	3.45094			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.82447	67.83418	2.81098			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.32949	65.82731	2.31865			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.94909	63.84766	1.94026			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.83745	60.09257	1.82955			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.58768	58.22853	1.58104			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.48413	55.42223	1.47820			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.31302	53.71567	1.30791			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.17227	52.07678	1.16783			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.05564	50.50256	1.05176			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.95422	49.04085	0.95080			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.86862	47.63992	0.86558			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.33806	40.84619	1.33399			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
R346C	On 21/12/2024	Spot Bond	39.49703	1.27302	39.49703	1.26927			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.21814	38.20719	1.21465			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.17186	36.97373	1.16860			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.13290	35.79392	1.12985			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10024	34.66514	1.09736			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.07301	33.58493	1.07028			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05051	32.55096	1.04791			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.04784	100.64880	44.71575			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	58.53164	99.92574	58.10756			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	12.84406	99.90770	12.75102			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	18.60285	100.96576	18.42770			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.88562	100.00000	1.86085			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	94.58792	100.56581	93.86394			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	61.34422	100.63344	60.76201			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	63.09190	100.61948	62.49318			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	59.74729	100.62865	58.94989			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.06488	100.22952	20.91018			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	74.73012	100.00000	74.43318			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
RDFC05	On 06/12/2012	Spot Bond	100.48281	93.80239	100.48281	93.08129			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.29748	101.67229	27.09662			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.29697	5.87500	104.24738			0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	99.45047	100.84394	98.63740			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	21.09079	100.93776	20.81165			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	86.25381	100.29264	85.64486			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	47.40284	100.11180	46.34259		7,208,049,600,000.00	72,000,000	12,000,000.00	
RES15	On 12/11/2017	Spot Bond	100.00000	2.20971	100.00000	100.00000		8,300,000,000,000.00	83,000,000	79,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.68733	30.78879	100.68733	30.56175			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	97.42607	101.03586	96.65948			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	97.57752	101.10798	96.80922			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	26.22710	102.70350	26.03237			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.56995	100.28309	13.48930			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.72259	102.22019	11.63592			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.02496	101.97649	14.91411			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.02496	101.97649	14.91411			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
RP009	On 16/07/2013	Spot Bond	99.90414	54.67325	99.90414	53.95570			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	69.08315	100.99069	68.16843			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	63.50634	100.58819	62.65905			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	45.33495	100.00000	44.32176			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.74365	100.38461	4.68047			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.41239	100.43152	0.40690			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	45.13574	100.88031	44.80233			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.16563	100.00000	38.93347			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	24.41499	101.00223	24.23639			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.60402	5.25000	101.56111			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70601	100.00000	0.70084			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.83947	100.00000	3.81163			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.65498	109.50878	9.58574		8,103,649,720.00	74,000	5,926,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.26137	105.69036	8.21254			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	99.51322	100.82812	98.71070			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.42017	117.11129	16.29723			0.00	0	29,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.96377	11.22264	100.96377	11.14058			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.12213	109.76738	14.02122			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.34044	101.55586	7.28649			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.24827	100.47716	8.18755			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.64329	101.44951	8.56245			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	12.41166	100.00000	12.13427			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	12.46289	100.00000	12.18435			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.03189	110.28697	22.86756		12,021,279,730.00		109,000	15,691,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	73.66443	101.21158	73.23333			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	9.95322	101.86258	9.88591		7,232,243,180.00		71,000	7,329,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	34.80759	127.67688	34.51712			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	39.05916	159.66556	38.68107			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	64.13766	152.98792	63.63208			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	19.64149	117.95662	19.49114			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	19.55850	118.36117	19.40838			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.51709	118.56412	19.36708			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	67.99013	143.82678	67.45865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	103.68838	10.71090	103.68838	10.63700			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	19.60293	118.14423	19.45269			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.58219	118.24540	19.43200			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	57.10072	211.65251	56.55596			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	74.68378	100.00000	74.24186			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	8.91026	100.42831	8.84470			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.88258	99.21990	31.65053			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	30.97383	100.36654	30.74607			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.15977	100.15186	11.07876			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	60.43927	100.16711	60.00043			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	54.99280	100.00000	54.59410			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.80642	107.02647	10.72992			0.00	0	2,000,000.00
SBS14	On 07/02/2014	Spot Bond	101.09831	36.95516	101.09831	36.68461		5,054,915,500,000.00	50,000,000	50,000,000.00	
SBS15	On 26/04/2016	Spot Bond	101.18390	11.72750	101.18390	11.64157			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.04849	100.29283	7.98935			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.05571	100.00000	1.04871			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.30792	100.30374	8.24687			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	12.84791	112.35030	12.75435			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
SBS20	On 15/05/2026	Spot Bond	107.31305	9.30059	107.31305	107.31305	9.23568			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	6.16232	101.14300	101.14300	6.10421			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	22.49183	100.81390	100.81390	22.32757			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.97483	100.85958	100.85958	8.89041			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	8.45606	100.88565	100.88565	8.39427			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	9.62324	107.86744	107.86744	9.57517		51,776,371,200.00		480,000	4,457,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	11.93941	100.17939	100.17939	11.86063			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	12.59416	102.91713	102.91713	12.50920		11,217,967,170.00		109,000	1,291,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	76.65970	102.48454	102.48454	76.19335			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.36386	118.34171	118.34171	16.24032		21,301,507,800.00		180,000	3,903,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	67.26228	120.99445	120.99445	66.72928			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.29912	265.12288	265.12288	4.24005			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.60280	119.59470	119.59470	4.56775			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.59265	112.58000	112.58000	10.50641			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	93.18013	100.00000	100.00000	92.54045			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	79.00433	100.00000	100.00000	78.49462			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.59595	100.00000	100.00000	2.57692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22166	82.63494	0.22025			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.07776	100.00000	5.94049			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.47222	6.50000	100.43672			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.83316	100.49004	10.75341			0.00	0	1,000,000.00
SHS02	On 29/06/2013	Spot Bond	100.22255	60.66627	100.22255	60.22074			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	16.94625	100.24006	16.82178			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.23394	100.37865	10.15868			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.48743	104.63904	10.43612		10,987,099,200.00	105,000	495,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	59.21892	104.53403	58.81434			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.19047	110.17225	14.08930			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	66.08179	104.99511	65.62623			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	102.86503	10.81758	102.86503	10.74343			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	31.32633	101.14731	31.09689			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	11.78502	100.91285	11.69888			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	17.28573	101.15213	17.15911			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	9.51517	100.91985	9.44562			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	15.85894	110.58806	15.74492			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.42399	99.95086	20.23338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	100.74418	10.82713	100.74418	100.74418	10.74725			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.40759	100.29998	100.29998	10.33111			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.50665	101.49647	101.49647	9.41674			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.44041	89.26946	89.26946	8.38922			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.47347	88.92846	88.92846	8.42225			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	23.98281	107.77651	107.77651	23.86245			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	9.94571	97.48656	97.48656	9.88153			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	8.83907	100.44496	100.44496	8.75532			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.59485	104.60347	104.60347	10.52123			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.31092	119.58561	119.58561	19.16148			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	2.94175	101.19280	101.19280	2.90659			0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	96.56085	100.00000	100.00000	95.80052			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	97.33333	100.00000	100.00000	96.56085			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	84.29561	100.00000	100.00000	83.71560			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	84.29561	100.00000	100.00000	83.71560			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	84.10138	100.00000	100.00000	83.52403			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	79.69432	100.00000	100.00000	79.17570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On 14/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.49462			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	57.51008	100.00000	57.12804			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	57.51008	100.00000	57.12804			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	53.44448	100.00000	53.08944			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	53.32587	100.00000	52.97162			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	57.51008	100.00000	57.12804			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	57.51008	100.00000	57.12804			0.00	0	0.00
SYN936	On 13/11/2012	Spot Bond	99.53077	99.72805	99.53077	98.92102			0.00	0	0.00
SYN937	On 14/11/2012	Spot Bond	99.51589	99.45766	99.51589	98.65510			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
SYN938	On 16/11/2012	Spot Bond	99.48756	98.92148	99.48756	98.12774				0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	98.92148	99.48776	98.12774				0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	97.86720	99.42961	97.09067				0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	97.86717	99.43109	97.09063				0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	98.91491	100.10042	98.11643				0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	97.34886	99.40185	96.58071				0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	97.09306	99.34562	96.32935				0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	96.07801	99.33096	95.33024				0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	91.10160	99.03221	90.43102				0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	95.57915	99.30851	94.83926				0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333				0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			5,000,000,000,000.00	50,000,000	25,000,000.00	
SZ18	On 30/09/2015	Spot Bond	117.60842	18.07132	117.60842	17.93408				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.49249	104.75139	9.42681				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
T018	On 15/07/2014	Spot Bond	100.00000	36.96995	100.00000	36.72635			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.42932	100.00000	27.79396			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	38.84488	102.75446	38.57886			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	83.91529	98.53867	83.34882			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	81.19280	98.31078	80.66359			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	92.00573	99.10758	91.32131			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	75.36039	97.81910	74.90654			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66677	100.00000	66.66675			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	81.04812	100.94335	99.45438			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	87.03194	99.98492	86.42763			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	85.84369	99.89383	85.25625			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.24736	101.19250	14.14297			0.00	0	250,000.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.09879	107.95127	13.99992			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	95.37973	100.57712	94.64208			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	42.90486	100.87887	43.78519			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	44.92074	100.92142	44.49798			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	7.91896	101.62026	7.84398			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
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.16246	101.66672	8.08515				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	9.97583	102.00557	9.90902				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.31868	100.00000	2.25267			6,800,000,000,000.00	68,000,000	428,000,000.00	
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.31868	100.00000	2.25267				0.00	0	664,000,000.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.31868	100.00000	2.25267				0.00	0	70,000,000.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.68538	101.76658	8.60305				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.31868	100.00000	2.25267				0.00	0	111,000,000.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	9.80144	101.98019	9.70836				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.31868	100.00000	2.25267				0.00	0	81,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.37199	102.86169	14.23448				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.31868	100.00000	2.25267				0.00	0	46,000,000.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.20802	101.66078	10.13292				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.10372	101.48088	6.05889				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.56886	101.58542	6.52057				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.61532	105.94334	6.56483				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.49644	101.79445	7.44122				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	7.90754	101.88733	7.84925				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
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.22225	102.87096	12.13137			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	9.92541	101.59334	9.85242			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	11.97379	101.62589	11.88572			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.15932	101.64915	10.08458			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.72336	101.62589	6.67391			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.82653	101.64915	6.77631			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.87809	101.66078	6.82748			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.00340	101.61194	9.92983			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.15932	101.64915	10.08458			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.69457	101.77704	10.61581			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.39315	101.77704	7.33870			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.69457	101.77704	10.61581			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.47115	101.96303	11.38653			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.41995	102.00952	8.35781			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.42268	101.95141	11.33842			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.27171	102.88090	15.15815			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.48341	102.93896	12.39054			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.41495	102.91574	15.30028			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
TL13	On 31/12/2013	Spot Bond	100.16956	40.99353	100.16956	40.69587			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.21551	115.34604	20.06434		12,688,064,400.00		110,000	3,675,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.63382	98.42479	10.57426			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	13.77456	113.10271	13.67427		2,751,562,728,880.00		24,328,000	1,000,800,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.59143	114.87864	10.51205		33,774,320,160.00		294,000	315,900,000.00
TN23	On 06/11/2023	Spot Bond	120.75839	9.08746	120.75839	9.01659		120,758,390,000.00		1,000,000	118,890,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	10.95319	105.49834	10.87780		210,996,680,000.00		2,000,000	222,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	13.02878	103.04013	12.94081		143,019,700,440.00		1,388,000	11,500,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.24055	100.87844	6.15228			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.38566	100.89915	6.29532			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.56938	100.92536	6.47643			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.58871	100.92812	6.49548			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.49620	101.05768	7.39001			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	12.70148	101.32571	12.52117			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	23.00088	100.00000	22.45140			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	11.91197	100.00000	11.62739			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.20773	100.00000	9.96387			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
TR30	On 31/12/2099	Spot Bond	10.00000	100.33251	10.00000	100.24928			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.32421	9.75000	100.24306			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.32535	100.00000	10.24304			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	58.31415	100.00000	57.98287			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	76.48401	97.58601	76.01767			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	68.70359	96.66726	68.33060			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	95.58239	99.23248	94.84301			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	87.67018	98.71758	87.05095			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	65.02919	99.76004	64.66040			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	81.01476	98.31631	80.48783			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.17690	114.88602	11.09312			0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	102.59875	104.60170	101.74599			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	39.64610	99.85679	39.35902			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.19619	99.84614	13.10065			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.32213	100.02475	22.16026			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
UTR40	On 10/09/2017	Spot Bond	107.51485	12.40047	107.51485	12.31237				0.00	0	0.00
VIP1A2	On 07/11/2012	Spot Bond	100.00000	81.21003	100.00000	81.21001				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.29473	100.00000	54.89384				0.00	0	0.00
VIP1B2	On 07/11/2012	Spot Bond	100.00000	81.23503	100.00000	81.23501				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.51701	100.00000	55.11451				0.00	0	0.00
VIP1C2	On 07/11/2012	Spot Bond	100.00000	81.32503	100.00000	81.32501				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.59110	100.00000	55.18807				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	18.80345	101.12514	18.62618				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	11.79886	101.16690	11.68759				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	8.79643	101.16870	8.71347				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	81.54625	100.00000	81.03230				0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	95.77543	100.62384	95.02275				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.17546	142.66000	8.11610				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.23553	125.92352	18.09092			11,477,425,153,920.00	91,146,000	139,505,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.16564	235.74310	6.08638				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	21.92397	110.71509	21.76705				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	13.60325	112.63018	13.50453				0.00	0	56,599,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	114.13989	12.15829	114.13989	12.06911				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.13043	112.54320	12.04245				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.08504	112.28516	11.99755				0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	53.54461	95.75673	53.19854				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	44.38779	94.53097	44.10703				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.10695	86.34739	15.01881				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	34.80761	92.99863	34.58921				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.10369	91.84060	28.92493				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.48106	85.12782	12.40831				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	21.81188	90.00797	21.68013				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.08103	86.33473	14.99305				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.10244	64.79116	2.09269				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.16574	100.00000	7.12504				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02885	100.00000	0.02869				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.16574	100.00000	7.12504				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.20000	100.00000	19.09092				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.64256	100.00000	19.53097				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.41437	100.00000	18.30976				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
ZA010	On 22/04/2015	Spot Bond	100.00000	18.41437	100.00000	18.30976				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.46080	100.00000	17.36161				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.46080	100.00000	17.36161				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.52520	100.00000	16.43132				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.52520	100.00000	16.43132				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.55088	100.00000	15.46254				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.55088	100.00000	15.46254				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.66183	100.00000	14.57854				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.66183	100.00000	14.57854				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	13.79738	100.00000	13.71899				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	13.79738	100.00000	13.71899				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.05807	100.00000	12.98389				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.35877	100.00000	12.28875				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.24222	100.00000	9.18972				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.73040	100.00000	8.68080				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.21566	100.00000	8.16899				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.21566	100.00000	8.16899				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
ZA027	On 20/07/2016	Spot Bond	100.00000	7.77544	100.00000	7.73127			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.34485	100.00000	7.30312			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	6.91180	100.00000	6.87254			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,035,619,995,531,700.00</b>	<b>,385,992,785</b>	<b>103 464 911 565.00</b>

**Grand Total:** **15,620,572,755,650.00 186,066,311 03 466 423 937.00**