



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/11/2012

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/12/2012	Foreign Exchange Future	8.89430	8.89430	8.84550	8.84550		13.09	192,107,985.70	21,599	325,363.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	944.69450	0.94469	896.13740	0.89614	944.694	16.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.39450	0.00039	0.63740	0.00064	0.395	16.32	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	894.83340	0.89483	846.31190	0.84631	894.833	16.00	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.53340	0.00053	0.81190	0.00081	0.533	16.00	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	795.23250	0.79523	746.83290	0.74683	795.233	15.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.93250	0.00093	1.33290	0.00133	0.933	15.27	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	646.77440	0.64677	598.91040	0.59891	646.774	14.44	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	2.47440	0.00247	3.41040	0.00341	2.474	14.44	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,094.46040	1.09446	1,045.75030	1.04575	1,094.460	17.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.16040	0.00016	0.25030	0.00025	0.160	17.28	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	578.56370	0.57856	531.49600	0.53150	578.564	14.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	4.26370	0.00426	5.99600	0.00600	4.264	14.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	549.63400	0.54963	503.04130	0.50304	549.634	14.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	5.33400	0.00533	7.54130	0.00754	5.334	14.23	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	845.00440	0.84500	796.53810	0.79654	845.004	15.63	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.70440	0.00070	1.03810	0.00104	0.704	15.63	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	409.33980		0.40934	366.79990	0.36680	409.340	13.92	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	15.03980		0.01504	21.29990	0.02130	15.040	13.92	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	322.08810		0.32209	284.17890	0.28418	322.088	13.71	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	27.78810		0.02779	38.67890	0.03868	27.788	13.71	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	597.96110		0.59796	550.62470	0.55062	597.961	14.33	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	3.66110		0.00366	5.12470	0.00512	3.661	14.33	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	206.54050		0.20654	178.42320	0.17842	206.540	13.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	62.24050		0.06224	82.92320	0.08292	62.241	13.40	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	173.33270		0.17333	148.97960	0.14898	173.333	13.30	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	79.03270		0.07903	103.47960	0.10348	79.033	13.30	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	501.95270		0.50195	456.37350	0.45637	501.953	14.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	7.65270		0.00765	10.87350	0.01087	7.653	14.13	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	116.32080		0.11632	102.89650	0.10290	116.321	13.09	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	122.02080		0.12202	157.39650	0.15740	122.021	13.09	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	80.16570		0.08017	71.71120	0.07171	80.166	13.77	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	185.86570		0.18587	226.21120	0.22621	185.866	13.77	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	242.59420		0.24259	210.90050	0.21090	242.594	13.51	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	48.29420		0.04829	65.40050	0.06540	48.294	13.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	54.66830		0.05467	49.61110	0.04961	54.668	14.45	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	260.36830		0.26037	304.11110	0.30411	260.368	14.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	37.13490		0.03713	34.25450	0.03425	37.135	15.13	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	342.83490		0.34283	388.75450	0.38875	342.835	15.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	160.90140		0.16090	138.07790	0.13808	160.901	13.26	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	86.60140		0.08660	112.57790	0.11258	86.601	13.26	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	30.61420		0.03061	28.48230	0.02848	30.614	15.47	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	386.31420		0.38631	432.98230	0.43298	386.314	15.47	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	12.30980		0.01231	12.11520	0.01212	12.310	17.28	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	618.00980		0.61801	666.61520	0.66662	618.010	17.28	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
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	77.18200	0.07718	69.13300	0.06913	77.182	13.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	192.88200	0.19288	233.63300	0.23363	192.882	13.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.26120	0.00026	0.23120	0.00023	0.261	20.89	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,505.96120	1.50596	1,554.73120	1.55473	1,505.961	20.89	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.03330	0.00003	0.03600	0.00004	0.033	24.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,205.73330	2.20573	2,254.53600	2.25454	2,205.733	24.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	33.06950	0.03307	30.66090	0.03066	33.069	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	368.76950	0.36877	415.16090	0.41516	368.769	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,244.36580	1.24437	1,195.59780	1.19560	1,244.366	18.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.06580	0.00007	0.09780	0.00010	0.066	18.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,194.38840	1.19439	1,145.63380	1.14563	1,194.388	17.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.08840	0.00009	0.13380	0.00013	0.088	17.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,144.41900	1.14442	1,095.68300	1.09568	1,144.419	17.60	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.11900	0.00012	0.18300	0.00018	0.119	17.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.01520	9.01520	8.96690	8.96690		14.44	14,676,745.60	1,628	54,016.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	595.27610	0.59528	562.58140	0.56258	595.276	13.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	80.07610	0.08008	95.68140	0.09568	80.076	13.12	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	522.33440	0.52233	493.39000	0.49339	522.334	13.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	107.13440	0.10713	126.49000	0.12649	107.134	13.24	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	428.41650	0.42842	405.14850	0.40515	428.417	13.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	163.21650	0.16322	188.24850	0.18825	163.216	13.69	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	373.58600	0.37359	353.98580	0.35399	373.586	13.99	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	208.38600	0.20839	237.08580	0.23709	208.386	13.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	938.41120	0.93841	894.81630	0.89482	938.411	13.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	23.21120	0.02321	27.91630	0.02792	23.211	13.35	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	264.82100	0.26482	252.56360	0.25256	264.821	14.87	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	349.62100	0.34962	385.66360	0.38566	349.621	14.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	217.41920	0.21742	207.94010	0.20794	217.419	15.51	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	452.21920		0.45222	491.04010	0.49104	452.219	15.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	458.15510		0.45816	433.00350	0.43300	458.155	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	142.95510		0.14296	166.10350	0.16610	142.955	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	149.02810		0.14903	143.24680	0.14325	149.028	16.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	683.82810		0.68383	726.34680	0.72635	683.828	16.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	140.38470		0.14038	135.01350	0.13501	140.385	17.05	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	725.18470		0.72518	768.11350	0.76811	725.185	17.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	302.51840		0.30252	288.00940	0.28801	302.518	14.44	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	287.31840		0.28732	321.10940	0.32111	287.318	14.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	72.96550		0.07297	70.39720	0.07040	72.966	19.67	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,257.76550		1.25777	1,303.49720	1.30350	1,257.766	19.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	52.69550		0.05270	50.78830	0.05079	52.696	21.17	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,587.49550		1.58750	1,633.88830	1.63389	1,587.495	21.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	191.09040		0.19109	183.10800	0.18311	191.090	15.95	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	525.89040		0.52589	566.20800	0.56621	525.890	15.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,033.12220		1.03312	988.53420	0.98853	1,033.122	13.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	17.92220		0.01792	21.63420	0.02163	17.922	13.70	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	40.98090		0.04098	39.41390	0.03941	40.981	22.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,875.78090		1.87578	1,922.51390	1.92251	1,875.781	22.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	89.67090		0.08967	86.48510	0.08649	89.671	18.82	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,074.47090		1.07447	1,119.58510	1.11959	1,074.471	18.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,129.00420		1.12900	1,083.61600	1.08362	1,129.004	14.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	13.80420		0.01380	16.71600	0.01672	13.804	14.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,080.93370		1.08093	1,035.92390	1.03592	1,080.934	13.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	15.73370		0.01573	19.02390	0.01902	15.734	13.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.11890		9.11890	9.07080	9.07080		15.36	91,189.00	10	11,222.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	592.55520		0.59256	569.47510	0.56948	592.555	14.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	223.65520		0.22366	248.67510	0.24868	223.655	14.20	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	587.09540		0.58710	564.29150	0.56429	587.095	14.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	228.19540		0.22820	253.49150	0.25349	228.195	14.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	227.22140		0.22722	221.10860	0.22111	227.221	18.03	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	958.32140		0.95832	1,000.30860	1.00031	958.321	18.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	598.06100		0.59806	574.70610	0.57471	598.061	14.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	219.16100		0.21916	243.90610	0.24391	219.161	14.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.22690		9.22690	9.18020	9.18020		16.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	400.24370		0.40024	391.35730	0.39136	400.244	17.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	833.34370		0.83334	871.15730	0.87116	833.344	17.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	288.49280		0.28849	282.63890	0.28264	288.493	18.96	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,261.59280		1.26159	1,302.43890	1.30244	1,261.593	18.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	749.03210		0.74903	725.21820	0.72522	749.032	14.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	272.13210		0.27213	295.01820	0.29502	272.132	14.56	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	405.44180		0.40544	396.38070	0.39638	405.442	17.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	818.54180		0.81854	856.18070	0.85618	818.542	17.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	402.83170		0.40283	393.86000	0.39386	402.832	17.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	825.93170		0.82593	863.66000	0.86366	825.932	17.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.31590		9.31590	9.26640	9.26640		16.46	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	765.52980		0.76553	742.63790	0.74264	765.530	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	427.52980		0.42753	454.13790	0.45414	427.530	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	755.71930		0.75572	733.18010	0.73318	755.719	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	439.81930		0.43982	466.78010	0.46678	439.819	15.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	511.08900		0.51109	496.43430	0.49643	511.089	17.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	885.18900		0.88519	920.03430	0.92003	885.189	17.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	378.99110		0.37899	368.75270	0.36875	378.991	18.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,333.09110		1.33309	1,372.35270	1.37235	1,333.091	18.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	788.32140		0.78832	764.61700	0.76462	788.321	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	400.32140		0.40032	426.11700	0.42612	400.321	15.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	881.37050		0.88137	851.96660	0.85197	881.371	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	315.47050		0.31547	335.56660	0.33557	315.470	14.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	801.40020		0.80140	777.23390	0.77723	801.400	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	385.50020		0.38550	410.83390	0.41083	385.500	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	743.55650		0.74356	721.45650	0.72146	743.556	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	455.55650		0.45556	482.95650	0.48296	455.557	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,420.91760		1.42092	1,379.16670	1.37917	1,420.918	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	105.01760		0.10502	112.76670	0.11277	105.018	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.47660		9.47660	9.42720	9.42720		17.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	885.73410		0.88573	872.37260	0.87237	885.734	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,009.13410		1.00913	1,045.17260	1.04517	1,009.134	17.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,395.02190		1.39502	1,364.69170	1.36469	1,395.022	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	368.42190		0.36842	387.49170	0.38749	368.422	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,362.13670		1.36214	1,332.81520	1.33282	1,362.137	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	385.53670		0.38554	405.61520	0.40562	385.537	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,333.23870		1.33324	1,304.91020	1.30491	1,333.239	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	406.63870		0.40664	427.71020	0.42771	406.639	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,712.85580		1.71286	1,674.32790	1.67433	1,712.856	15.17	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	236.25580		0.23626	247.12790	0.24713	236.256	15.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.16600		10.16600	10.11600	10.11600		18.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,687.24250		1.68724	1,673.53840	1.67354	1,687.243	16.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	671.24250		0.67124	707.53840	0.70754	671.243	16.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,665.55240		1.66555	1,652.48800	1.65249	1,665.552	16.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	699.55240		0.69955	736.48800	0.73649	699.552	16.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,644.39000		1.64439	1,631.93350	1.63193	1,644.390	16.70	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	728.39000		0.72839	765.93350	0.76593	728.390	16.70	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.89430		8.89430	8.84550	8.84550		13.09	0.00	0	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	107,128.42510		1.07128	102,258.93020	1.02259	107,128.425	17.13	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 MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	18.42510		0.00018	28.93020	0.00029	18.425	17.13	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	102,134.85860		1.02135	97,269.52510	0.97270	102,134.859	16.81	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	24.85860		0.00025	39.52510	0.00040	24.859	16.81	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	97,143.57040		0.97144	92,283.96710	0.92284	97,143.570	16.49	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	33.57040		0.00034	53.96710	0.00054	33.570	16.49	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	31,685.82910		0.31686	28,079.70530	0.28080	31,685.829	12.76	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,255.82910		0.02256	3,529.70530	0.03530	2,255.829	12.76	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	17,058.95120		0.17059	14,804.73880	0.14805	17,058.951	12.98	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	7,628.95120		0.07629	10,254.73880	0.10255	7,628.951	12.98	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	59,711.48540		0.59711	55,007.04070	0.55007	59,711.485	13.72	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	281.48540		0.00281	457.04070	0.00457	281.485	13.72	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	32,528.66020		0.32529	28,863.79840	0.28864	32,528.660	12.74	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,098.66020		0.02099	3,313.79840	0.03314	2,098.660	12.74	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.01520		9.01520	8.96690	8.96690		14.44	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	42,841.65190		0.42842	40,514.84820	0.40515	42,841.652	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	16,321.65190		0.16322	18,824.84820	0.18825	16,321.652	13.69	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	42,265.67930		0.42266	39,976.17590	0.39976	42,265.679	13.72	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	16,745.67930		0.16746	19,286.17590	0.19286	16,745.679	13.72	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	29,455.34920		0.29455	28,052.21790	0.28052	29,455.349	14.52	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	29,935.34920		0.29935	33,362.21790	0.33362	29,935.349	14.52	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	46,429.17300		0.46429	43,876.02480	0.43876	46,429.173	13.51	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	13,909.17300		0.13909	16,186.02480	0.16186	13,909.173	13.51	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	43,424.03780		0.43424	41,059.63390	0.41060	43,424.038	13.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	15,904.03780		0.15904	18,369.63390	0.18370	15,904.038	13.66	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.11890		9.11890	9.07080	9.07080		15.36	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	59,806.09530		0.59806	57,470.61420	0.57471	59,806.095	14.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	21,916.09530		0.21916	24,390.61420	0.24391	21,916.095	14.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	59,255.51510		0.59256	56,947.50830	0.56948	59,255.515	14.20	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
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	22,365.51510		0.22366	24,867.50830	0.24868	22,365.515	14.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	58,709.53600		0.58710	56,429.14610	0.56429	58,709.536	14.23	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	22,819.53600		0.22820	25,349.14610	0.25349	22,819.536	14.23	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.15670		14.15670	14.07120	14.07120		10.11	0.00	0	16,532.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,906.77500		1.90678	1,821.43540	1.82144	1,906.775	17.12	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.07500		0.00008	0.23540	0.00024	0.075	17.12	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,756.51990		1.75652	1,671.27580	1.67128	1,756.520	16.36	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.11990		0.00012	0.37580	0.00038	0.120	16.36	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,706.54070		1.70654	1,621.34010	1.62134	1,706.541	16.10	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.14070		0.00014	0.44010	0.00044	0.141	16.10	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	712.61180		0.71261	633.63690	0.63364	712.612	11.20	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	5.91180		0.00591	12.43690	0.01244	5.912	11.20	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	275.34640		0.27535	230.85590	0.23086	275.346	10.42	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	68.64640		0.06865	109.65590	0.10966	68.646	10.42	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,656.56530		1.65657	1,571.41610	1.57142	1,656.565	15.85	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.16530		0.00017	0.51610	0.00052	0.165	15.85	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	790.94090		0.79094	709.23210	0.70923	790.941	11.59	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	4.24090		0.00424	8.03210	0.00803	4.241	11.59	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	128.58100		0.12858	114.25530	0.11426	128.581	10.29	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	171.88100		0.17188	243.05530	0.24306	171.881	10.29	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	617.04030		0.61704	541.93370	0.54193	617.040	11.05	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	10.34030		0.01034	20.73370	0.02073	10.340	11.05	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	479.15020		0.47915	412.70810	0.41271	479.150	10.81	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	22.45020		0.02245	41.50810	0.04151	22.450	10.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.34600		14.34600	14.26140	14.26140		11.87	0.00	0	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,048.49680		1.04850	983.10170	0.98310	1,048.497	10.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	52.49680		0.05250	71.70170	0.07170	52.497	10.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,039.62260		1.03962	974.66560	0.97467	1,039.623	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
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	53.62260		0.05362	73.26560	0.07327	53.623	10.91	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	755.87930		0.75588	714.32400	0.71432	755.879	10.68	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	109.87930		0.10988	152.92400	0.15292	109.879	10.68	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	620.54160		0.62054	589.19680	0.58920	620.542	11.04	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	174.54160		0.17454	227.79680	0.22780	174.542	11.04	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,057.39160		1.05739	991.56450	0.99156	1,057.392	10.94	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	51.39160		0.05139	70.16450	0.07016	51.392	10.94	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	365.11900		0.36512	356.39930	0.35640	365.119	12.01	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	419.11900		0.41912	494.99930	0.49500	419.119	12.01	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	892.19190		0.89219	835.61770	0.83562	892.192	10.72	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	76.19190		0.07619	104.21770	0.10422	76.192	10.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.50680		14.50680	14.42400	14.42400		13.01	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	924.94090		0.92494	887.00030	0.88700	924.941	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	218.14090		0.21814	263.00030	0.26300	218.141	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	918.65890		0.91866	881.08870	0.88109	918.659	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	221.85890		0.22186	267.08870	0.26709	221.859	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	636.10240		0.63610	616.07200	0.61607	636.102	12.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	469.30240		0.46930	532.07200	0.53207	469.302	12.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	609.98840		0.60999	591.60680	0.59161	609.988	12.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	503.18840		0.50319	567.60680	0.56761	503.188	12.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	514.41570		0.51442	501.99220	0.50199	514.416	13.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	657.61570		0.65762	727.99220	0.72799	657.616	13.35	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	465.85760		0.46586	455.93550	0.45594	465.858	13.69	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	759.05760		0.75906	831.93550	0.83194	759.058	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,559.70190		1.55970	1,491.47440	1.49147	1,559.702	11.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	52.90190		0.05290	67.47440	0.06747	52.902	11.24	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	931.70310		0.93170	892.94350	0.89294	931.703	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	214.90310		0.21490	258.94350	0.25894	214.903	11.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	339.18630	0.33919	334.58940	0.33459	339.186	14.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,132.38630	1.13239	1,210.58940	1.21059	1,132.386	14.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,525.66880	2.52567	2,446.59860	2.44660	2,525.669	13.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.86880	0.01887	22.59860	0.02260	18.869	13.90	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10900	0.10900	0.10890	0.10890		14.19	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,560.00630	0.02560	2,550.00660	0.02550	2,560.006	26.56	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00630	0.00000	0.00660	0.00000	0.006	26.56	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,560.07690	0.01560	1,550.12540	0.01550	1,560.077	18.59	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.07690	0.00000	0.12540	0.00000	0.077	18.59	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	576.97550	0.00577	569.42450	0.00569	576.976	15.24	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	16.97550	0.00017	19.42450	0.00019	16.975	15.24	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	113.96040	0.00114	115.79150	0.00116	113.960	14.19	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	213.96040	0.00214	225.79150	0.00226	213.960	14.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11060	0.11060	0.11060	0.11060		15.89	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,116.80010	0.01117	1,121.11040	0.01121	1,116.800	15.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	56.80010	0.00057	61.11040	0.00061	56.800	15.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	428.24580	0.00428	439.41830	0.00439	428.246	15.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	368.24580	0.00368	379.41830	0.00379	368.246	15.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,064.91020	0.02065	2,065.24840	0.02065	2,064.910	16.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.91020	0.00005	5.24840	0.00005	4.910	16.65	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.38740	11.38740	11.31290	11.31290		10.93	6,263,070.00	550	73,706.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	998.52010	0.99852	924.49950	0.92450	998.520	14.88	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	1.12010	0.00112	1.59950	0.00160	1.120	14.88	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	988.56070	0.98856	914.55820	0.91456	988.561	14.80	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1.16070	0.00116	1.65820	0.00166	1.161	14.80	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	592.92730	0.59293	522.01410	0.52201	592.927	11.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	5.52730	0.00553	9.11410	0.00911	5.527	11.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	573.42150		0.57342	503.27680	0.50328	573.422	11.69	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	6.02150		0.00602	10.37680	0.01038	6.021	11.69	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,048.33960		1.04834	974.23870	0.97424	1,048.340	15.25	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.93960		0.00094	1.33870	0.00134	0.940	15.25	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	405.91900		0.40592	343.11740	0.34312	405.919	11.32	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	18.51900		0.01852	30.21740	0.03022	18.519	11.32	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	320.60060		0.32060	263.60860	0.26361	320.601	11.22	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	33.20060		0.03320	50.70860	0.05071	33.201	11.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	948.74040		0.94874	874.81860	0.87482	948.740	14.51	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	1.34040		0.00134	1.91860	0.00192	1.340	14.51	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,088.21850		1.08822	1,014.06410	1.01406	1,088.219	15.55	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.81850		0.00082	1.16410	0.00116	0.818	15.55	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	82.80180		0.08280	64.16420	0.06416	82.802	11.23	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	195.40180		0.19540	251.26420	0.25126	195.402	11.23	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	450.90780		0.45091	385.75790	0.38576	450.908	11.37	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	13.50780		0.01351	22.85790	0.02286	13.508	11.37	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,887.43450		1.88743	1,812.95710	1.81296	1,887.435	20.32	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.03450		0.00003	0.05710	0.00006	0.035	20.32	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,537.53400		1.53753	1,463.11360	1.46311	1,537.534	18.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.13400		0.00013	0.21360	0.00021	0.134	18.26	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.55520		11.55520	11.48180	11.48180		12.21	450,652.80	39	12,591.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	83.95590		0.08396	78.36260	0.07836	83.956	15.40	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,168.75590		1.16876	1,236.56260	1.23656	1,168.756	15.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	655.85220		0.65585	598.53100	0.59853	655.852	11.33	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	90.65220		0.09065	106.73100	0.10673	90.652	11.33	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	648.44970		0.64845	591.52180	0.59152	648.450	11.35	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	93.24970		0.09325	109.72180	0.10972	93.250	11.35	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	641.09710		0.64110	584.56850	0.58457	641.097	11.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	95.89710		0.09590	112.76850	0.11277	95.897	11.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	670.80770		0.67081	612.70620	0.61271	670.808	11.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	85.60770		0.08561	100.90620	0.10091	85.608	11.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.70080		11.70080	11.62770	11.62770		13.22	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	680.90040		0.68090	632.76770	0.63277	680.900	12.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	240.10040		0.24010	265.06770	0.26507	240.100	12.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	692.59350		0.69259	643.88010	0.64388	692.594	12.31	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	231.79350		0.23179	256.18010	0.25618	231.793	12.31	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	686.72770		0.68673	638.30310	0.63830	686.728	12.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	235.92770		0.23593	260.60310	0.26060	235.928	12.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.98060		11.98060	11.90660	11.90660		14.25	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,081.61440		1.08161	1,025.82870	1.02583	1,081.614	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	301.01440		0.30101	319.22870	0.31923	301.014	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	938.30550		0.93831	891.07550	0.89108	938.306	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	400.70550		0.40071	427.47550	0.42748	400.706	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	912.76800		0.91277	866.51140	0.86651	912.768	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	425.16800		0.42517	452.91140	0.45291	425.168	13.26	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	887.96140		0.88796	842.66650	0.84267	887.961	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	450.36140		0.45036	479.06650	0.47907	450.361	13.36	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.55240		110.55240	110.55535	110.55535			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	437.60000		0.43760	434.65000	0.43465	437.600		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	447.60000		0.44760	444.65000	0.44465	447.600		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	457.60000		0.45760	454.65000	0.45465	457.600		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.11490		109.11490	109.11595	109.11595			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future	105.99	Call	3,124.90000		3.12490	3,125.95000	3.12595	3,124.900		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	3,114.90000		3.11490	3,115.95000	3.11595	3,114.900		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	3,104.90000		3.10490	3,105.95000	3.10595	3,104.900		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			114.02923		114.02923	114.02981	114.02981			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,039.23000		1.03923	1,039.81000	1.03981	1,039.230		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	1,029.23000		1.02923	1,029.81000	1.02981	1,029.230		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	1,019.23000		1.01923	1,019.81000	1.01981	1,019.230		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			482.34100		482.34100	481.45900	481.45900			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			488.41200		488.41200	487.52100	487.52100			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			429.43100		429.43100	428.26800	428.26800			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			434.83700		434.83700	433.66000	433.66000			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.21750		9.21750	9.20000	9.20000		9.49	553,050.00	60	9,347.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	917.85000		0.91785	900.59660	0.90060	917.850	15.10	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.35000		0.00035	0.59660	0.00060	0.350	15.10	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	758.31920		0.75832	741.17260	0.74117	758.319	13.86	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.81920		0.00082	1.17260	0.00117	0.819	13.86	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,178.40220		1.17840	1,160.96260	1.16096	1,178.402	17.22	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.10220		0.00010	0.16260	0.00016	0.102	17.22	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,128.42830		1.12843	1,111.00730	1.11101	1,128.428	16.81	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.12830		0.00013	0.20730	0.00021	0.128	16.81	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,078.46160		1.07846	1,061.06510	1.06107	1,078.462	16.41	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.16160		0.00016	0.26510	0.00027	0.162	16.41	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.26970		9.26970	9.25210	9.25210		10.77	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	915.56990		0.91557	899.17970	0.89918	915.570	11.48	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	14.46990		0.01447	15.67970	0.01568	14.470	11.48	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	868.26570		0.86827	852.34690	0.85235	868.266	11.38	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	17.16570		0.01717	18.84690	0.01885	17.166	11.38	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	782.99870		0.78300	768.19000	0.76819	782.999	11.18	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	23.29870		0.02330	26.09000	0.02609	23.299	11.18	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	963.71550		0.96372	947.12570	0.94713	963.716	11.68	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	12.61550		0.01262	13.62570	0.01363	12.615	11.68	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.31280		9.31280	9.29610	9.29610			0.00	0	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	552.80000		0.55280	536.10000	0.53610	552.800		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	572.80000		0.57280	556.10000	0.55610	572.800		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	562.80000		0.56280	546.10000	0.54610	562.800		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			9.35690		9.35690	9.34230	9.34230		12.51	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	668.62340		0.66862	664.33050	0.66433	668.623	11.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	201.72340		0.20172	212.03050	0.21203	201.723	11.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	661.84100		0.66184	657.66050	0.65766	661.841	11.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	204.94100		0.20494	215.36050	0.21536	204.941	11.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	655.67190		0.65567	651.61300	0.65161	655.672	11.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	208.77190		0.20877	219.31300	0.21931	208.772	11.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.66620		9.66620	9.65700	9.65700		14.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,540.56430		2.54056	2,530.93360	2.53093	2,540.564	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	124.36430		0.12436	123.93360	0.12393	124.364	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,497.10200		2.49710	2,487.45900	2.48746	2,497.102	14.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	130.90200		0.13090	130.45900	0.13046	130.902	14.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,453.89830		2.45390	2,444.24630	2.44425	2,453.898	14.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	137.69830		0.13770	137.24630	0.13725	137.698	14.05	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.92110		8.92110	8.87390	8.87390		11.96	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,167.64200		1.16764	1,120.51300	1.12051	1,167.642	18.16	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.14200		0.00014	0.21300	0.00021	0.142	18.16	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,117.68470		1.11768	1,070.58470	1.07058	1,117.685	17.80	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.18470		0.00018	0.28470	0.00028	0.185	17.80	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,067.74080		1.06774	1,020.68060	1.02068	1,067.741	17.44	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.24080		0.00024	0.38060	0.00038	0.241	17.44	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	573.64290		0.57364	529.33260	0.52933	573.643	13.00	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	2.54290		0.00254	5.43260	0.00543	2.543	13.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.02330		9.02330	8.97630	8.97630		13.14	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	483.80180		0.48380	456.86840	0.45687	483.802	12.72	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	110.50180		0.11050	130.56840	0.13057	110.502	12.72	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	476.95370		0.47695	450.37820	0.45038	476.954	12.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	113.65370		0.11365	134.07820	0.13408	113.654	12.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	490.70890		0.49071	463.42040	0.46342	490.709	12.71	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	107.40890		0.10741	127.12040	0.12712	107.409	12.71	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.30580		0.30580	0.26850	0.26850			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.36600		0.36600	0.34430	0.34430			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00010		0.00010	0.00020	0.00020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
CF CANDO CABP	On 14/12/2012	Can-Do Future		0.00010	0.00010	0.00030	0.00030			0.00	0	0.00	
CF CANDO CABR	On 14/12/2012	Can-Do Future		0.46380	0.46380	0.42470	0.42470			0.00	0	0.00	
CF CANDO CABS	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00010	0.00010			0.00	0	0.00	
CF CANDO CABT	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00	
CF CANDO CABU	On 14/12/2012	Can-Do Future		0.36610	0.36610	0.34450	0.34450			0.00	0	14,500.00	
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.46380	0.46380	0.42510	0.42510			0.00	0	3,700.00	
CF CANDO CABW	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00010	0.00010			0.00	0	4,600.00	
CF CANDO CABX	On 14/12/2012	Can-Do Future		0.25900	0.25900	0.24380	0.24380			0.00	0	31,750.00	
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.38560	0.38560	0.32310	0.32310			0.00	0	13,800.00	
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.07120	0.07120	0.06190	0.06190			0.00	0	52,500.00	
CF CANDO CACA	On 20/12/2012	Can-Do Future		6,950.98000	6,950.98000	6,079.03000	6,079.03000			0.00	0	10.00	
CF CANDO CACB	On 20/12/2012	Can-Do Future		9,855.17000	9,855.17000	8,546.93000	8,546.93000			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		7,044.18000	7,044.18000	6,584.75000	6,584.75000			0.00	0	10.00	
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.13590	0.13590	0.12340	0.12340			0.00	0	4,500.00	
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.08060	0.08060	0.09200	0.09200			0.00	15,000	15,000.00	
CHF / R	On 14/12/2012	Foreign Exchange Future		9.45380	9.45380	9.39170	9.39170		10.91	0.00	0	25.00	
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	421.74220	0.42174	365.55230	0.36555	421.742	11.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	7.94220		0.00794	13.85230	0.01385	7.942	11.59	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	948.38590		0.94839	886.51720	0.88652	948.386	14.28	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.18590		0.00019	0.41720	0.00042	0.186	14.28	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	898.46430		0.89846	836.66950	0.83667	898.464	14.01	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.26430		0.00026	0.56950	0.00057	0.264	14.01	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	459.54910		0.45955	401.87990	0.40188	459.549	11.66	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	5.74910		0.00575	10.17990	0.01018	5.749	11.66	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	998.29770		0.99830	936.40610	0.93641	998.298	14.19	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.09770		0.00010	0.30610	0.00031	0.098	14.19	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.59860		9.59860	9.53750	9.53750		13.27	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	539.77220		0.53977	505.24460	0.50524	539.772	12.00	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	91.17220		0.09117	117.74460	0.11774	91.172	12.00	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	532.79220		0.53279	498.71170	0.49871	532.792	12.03	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	94.19220		0.09419	121.21170	0.12121	94.192	12.03	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	546.81310		0.54681	511.83940	0.51184	546.813	11.98	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	88.21310		0.08821	114.33940	0.11434	88.213	11.98	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.86990		8.86990	8.81830	8.81830		12.41	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	6.12350		0.00612	4.90290	0.00490	6.124	16.42	0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	136.22350		0.13622	186.60290	0.18660	136.224	16.42	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	190.88140		0.19088	144.66960	0.14467	190.881	15.09	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	0.98140		0.00098	6.36960	0.00637	0.981	15.09	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	123.43780		0.12344	85.44270	0.08544	123.438	13.53	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	3.53780		0.00354	17.14270	0.01714	3.538	13.53	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry			11.35490		11.35490	11.27580	11.27580		11.02	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Call	64.63320		0.06463	26.15440	0.02615	64.633	12.42	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Put	9.73320		0.00973	50.35440	0.05035	9.733	12.42	0.00	0	3,000.00
DAEU	On 21/11/2012	Any day expiry	11.39	Call	14.65340		0.01465	7.51930	0.00752	14.653	12.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2012	Any day expiry	11.39	Put	49.75340		0.04975	121.71930	0.12172	49.753	12.16	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Call	12.32630		0.01233	6.51260	0.00651	12.326	12.44	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Put	57.42630		0.05743	130.71260	0.13071	57.426	12.44	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Call	10.35800		0.01036	5.63840	0.00564	10.358	12.73	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Put	65.45800		0.06546	139.83840	0.13984	65.458	12.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.96230	11.96230		11.89220	11.89220		14.13	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	699.61120		0.69961	662.77330	0.66277	699.611	14.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	637.31120		0.63731	670.57330	0.67057	637.311	14.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	695.69640		0.69570	658.98620	0.65899	695.696	14.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	643.39640		0.64340	676.78620	0.67679	643.396	14.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	703.55100		0.70355	666.53260	0.66653	703.551	14.01	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	631.25100		0.63125	664.33260	0.66433	631.251	14.01	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.87240	8.87240		8.82310	8.82310		12.07	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	22.00910		0.02201	17.75270	0.01775	22.009	13.67	0.00	0	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	149.60910		0.14961	194.65270	0.19465	149.609	13.67	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	90.00590		0.09001	68.71950	0.06872	90.006	12.32	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	37.60590		0.03761	65.61950	0.06562	37.606	12.32	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	83.40730		0.08341	63.55080	0.06355	83.407	12.24	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	41.00730		0.04101	70.45080	0.07045	41.007	12.24	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	77.05060		0.07705	58.62030	0.05862	77.051	12.15	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	44.65060		0.04465	75.52030	0.07552	44.651	12.15	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.87610	8.87610		8.82650	8.82650		12.99	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,156.11090		1.15611	1,106.52740	1.10653	1,156.111	23.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.01090		0.00001	0.02740	0.00003	0.011	23.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,026.11550		1.02612	976.54780	0.97655	1,026.116	21.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.01550		0.00002	0.04780	0.00005	0.016	21.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	876.12440		0.87612	826.59690	0.82660	876.124	18.58	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.02440		0.00002	0.09690	0.00010	0.024	18.58	0.00	0	8,440.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry	8.49	Call	388.66820		0.38867	340.68940	0.34069	388.668	14.47	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	2.56820		0.00257	4.18940	0.00419	2.568	14.47	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	378.97170		0.37897	331.21180	0.33121	378.972	14.43	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	2.87170		0.00287	4.71180	0.00471	2.872	14.43	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	369.30720		0.36931	321.78900	0.32179	369.307	14.40	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	3.20720		0.00321	5.28900	0.00529	3.207	14.40	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	321.57210		0.32157	275.65710	0.27566	321.572	14.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	5.47210		0.00547	9.15710	0.00916	5.472	14.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	180.57970		0.18058	145.63150	0.14563	180.580	13.64	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	24.47970		0.02448	39.13150	0.03913	24.480	13.64	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	30.46810		0.03047	25.84030	0.02584	30.468	14.12	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	174.36810		0.17437	219.34030	0.21934	174.368	14.12	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.90090		8.90090	8.81000	8.81000		12.98	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	130.30590		0.13031	0.00000	0.00000	130.306	12.98	0.00	15,000	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	129.40590		0.12941	0.00000	0.00000	129.406	12.98	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	190.52120		0.19052	0.00000	0.00000	190.521	12.82	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	79.62120		0.07962	0.00000	0.00000	79.621	12.82	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	184.42800		0.18443	0.00000	0.00000	184.428	12.83	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	83.52800		0.08353	0.00000	0.00000	83.528	12.83	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	178.45840		0.17846	0.00000	0.00000	178.458	12.84	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	87.55840		0.08756	0.00000	0.00000	87.558	12.84	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.91160		8.91160	8.86330	8.86330		12.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	439.29260		0.43929	400.05360	0.40005	439.293	12.30	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	17.69260		0.01769	26.75360	0.02675	17.693	12.30	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	430.19980		0.43020	391.74840	0.39175	430.200	12.26	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	18.59980		0.01860	28.44840	0.02845	18.600	12.26	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	421.48210		0.42148	383.52190	0.38352	421.482	12.27	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	19.88210		0.01988	30.22190	0.03022	19.882	12.27	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
DAUS	On 27/12/2012	Any day expiry	8.59	Call	354.49730		0.35450	320.75570	0.32076	354.497	12.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	32.89730		0.03290	47.45570	0.04746	32.897	12.42	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	257.63160		0.25763	231.78040	0.23178	257.632	12.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	66.03160		0.06603	88.48040	0.08848	66.032	12.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	107.87000		0.10787	98.11010	0.09811	107.870	13.71	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	216.27000		0.21627	254.81010	0.25481	216.270	13.71	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,191.91140		1.19191	1,143.77820	1.14378	1,191.911	16.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.31140		0.00031	0.47820	0.00048	0.311	16.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,062.20610		1.06221	1,014.20410	1.01420	1,062.206	15.35	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.60610		0.00061	0.90410	0.00090	0.606	15.35	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	912.90930		0.91291	865.19170	0.86519	912.909	14.54	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	1.30930		0.00131	1.89170	0.00189	1.309	14.54	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.95680		8.95680	8.90830	8.90830		13.49	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	339.92740		0.33993	314.26690	0.31427	339.927	12.93	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	103.12740		0.10313	125.96690	0.12597	103.127	12.93	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	187.18720		0.18719	175.32560	0.17533	187.187	13.84	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	250.38720		0.25039	287.02560	0.28703	250.387	13.84	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	414.88920		0.41489	384.24330	0.38424	414.889	12.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	68.08920		0.06809	85.94330	0.08594	68.089	12.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	407.68630		0.40769	377.48800	0.37749	407.686	12.68	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	70.88630		0.07089	89.18800	0.08919	70.886	12.68	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,110.27380		1.11027	1,062.50470	1.06250	1,110.274	14.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	3.47380		0.00347	4.20470	0.00420	3.474	14.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	962.61740		0.96262	915.26690	0.91527	962.617	13.68	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.81740		0.00582	6.96690	0.00697	5.817	13.68	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	422.16740		0.42217	391.07610	0.39108	422.167	12.63	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	65.36740		0.06537	82.77610	0.08278	65.367	12.63	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.99140		8.99140	8.94320	8.94320		14.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.62	Call	466.87770		0.46688	438.85240	0.43885	466.878	12.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	95.47770		0.09548	115.65240	0.11565	95.478	12.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	402.47340		0.40247	378.43450	0.37843	402.473	13.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	131.07340		0.13107	155.23450	0.15523	131.073	13.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	480.58430		0.48058	451.75910	0.45176	480.584	12.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	89.18430		0.08918	108.55910	0.10856	89.184	12.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	250.61050		0.25061	238.41350	0.23841	250.610	14.22	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	279.21050		0.27921	315.21350	0.31521	279.210	14.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	473.69690		0.47370	445.27150	0.44527	473.697	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	92.29690		0.09230	112.07150	0.11207	92.297	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,148.97110		1.14897	1,102.78760	1.10279	1,148.971	14.10	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.57110		0.00757	9.58760	0.00959	7.571	14.10	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,003.12490		1.00312	957.99880	0.95800	1,003.125	13.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	11.72490		0.01172	14.79880	0.01480	11.725	13.51	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.02470		9.02470	8.97640	8.97640		14.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	295.80060		0.29580	282.16470	0.28216	295.801	14.78	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	331.10060		0.33110	365.76470	0.36576	331.101	14.78	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	311.23800		0.31124	296.71330	0.29671	311.238	14.61	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	306.53800		0.30654	340.31330	0.34031	306.538	14.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	303.41750		0.30342	289.34210	0.28934	303.418	14.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	318.71750		0.31872	352.94210	0.35294	318.718	14.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	299.58360		0.29958	285.72840	0.28573	299.584	14.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	324.88360		0.32488	359.32840	0.35933	324.884	14.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,045.51220		1.04551	1,000.59860	1.00060	1,045.512	13.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	20.81220		0.02081	24.19860	0.02420	20.812	13.80	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.06150		9.06150	9.01320	9.01320		14.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	363.97860		0.36398	348.72920	0.34873	363.979	14.92	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	342.47860		0.34248	375.52920	0.37553	342.479	14.92	0.00	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	9.05	Call	359.94670		0.35995	344.98200	0.34498	359.947	14.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	348.44670		0.34845	381.78200	0.38178	348.447	14.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	356.04370		0.35604	341.27620	0.34128	356.044	14.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	354.54370		0.35454	388.07620	0.38808	354.544	14.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,093.50000		1.09350	1,048.93990	1.04894	1,093.500	14.06	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	32.00000		0.03200	35.73990	0.03574	32.000	14.06	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	372.17970		0.37218	356.36100	0.35636	372.180	14.85	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	330.67970		0.33068	363.16100	0.36316	330.680	14.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.16240		9.16240	9.11510	9.11510		15.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	454.72230		0.45472	442.87760	0.44288	454.722	15.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	492.32230		0.49232	527.77760	0.52778	492.322	15.81	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	451.10550		0.45111	439.39460	0.43939	451.106	15.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	498.70550		0.49871	534.29460	0.53429	498.706	15.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	288.60110		0.28860	282.64090	0.28264	288.601	17.79	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	926.20110		0.92620	967.54090	0.96754	926.201	17.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	458.37300		0.45837	446.39000	0.44639	458.373	15.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	485.97300		0.48597	521.29000	0.52129	485.973	15.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.20260		9.20260	9.15590	9.15590		15.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	328.28110		0.32828	322.52690	0.32253	328.281	17.89	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	965.68110		0.96568	1,006.62690	1.00663	965.681	17.89	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	478.85310		0.47885	468.16240	0.46816	478.853	16.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	566.25310		0.56625	602.26240	0.60226	566.253	16.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	475.40990		0.47541	464.84120	0.46484	475.410	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	572.80990		0.57281	608.94120	0.60894	572.810	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	471.99350		0.47199	461.54540	0.46155	471.993	16.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	579.39350		0.57939	615.64540	0.61565	579.393	16.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	496.53460		0.49653	485.21820	0.48522	496.535	16.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	533.93460		0.53393	569.31820	0.56932	533.935	16.03	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry			9.23500	9.23500	9.18830	9.18830		16.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	519.51490	0.51951	506.31720	0.50632	519.515	16.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	584.51490	0.58451	618.01720	0.61802	584.515	16.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	516.01300	0.51601	502.93540	0.50294	516.013	16.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	591.01300	0.59101	624.63540	0.62464	591.013	16.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	357.87000	0.35787	350.13280	0.35013	357.870	18.00	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,002.87000	1.00287	1,041.83280	1.04183	1,002.870	18.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	526.60910	0.52661	513.16470	0.51316	526.609	16.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	571.60910	0.57161	604.86470	0.60486	571.609	16.22	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	523.04910	0.52305	509.72700	0.50973	523.049	16.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	578.04910	0.57805	611.42700	0.61143	578.049	16.25	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.06764	111.06764	111.06820	111.06820			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	1,942.36000	1.94236	1,941.80000	1.94180	1,942.360		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	1,922.36000	1.92236	1,921.80000	1.92180	1,922.360		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,932.36000	1.93236	1,931.80000	1.93180	1,932.360		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			9.03187	88.88738	9.09984	88.32975			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	4,208.55000	4.20855	4,766.18000	4.76618	4,208.550		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.55	Put	4,119.86000		4.11986	4,677.49000	4.67749	4,119.860		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	4,031.30000		4.03130	4,588.93000	4.58893	4,031.300		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			429.87000		429.87000	428.72500	428.72500			0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	31,200.00000		3.12000	42,650.00000	4.26500	31,200.000		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	31,300.00000		3.13000	42,750.00000	4.27500	31,300.000		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	31,400.00000		3.14000	42,850.00000	4.28500	31,400.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			435.28100		435.28100	434.12400	434.12400			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	22,910.00000		2.29100	11,340.00000	1.13400	22,910.000		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	22,810.00000		2.28100	11,240.00000	1.12400	22,810.000		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	22,710.00000		2.27100	11,140.00000	1.11400	22,710.000		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			194.36000		194.36000	194.17900	194.17900			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			196.80700		196.80700	196.62400	196.62400			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			518.13000		518.13000	518.14500	518.14500			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 21/11/2012	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.00000		95.00000	5.02000	94.98000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.97000		95.03000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.88000		95.12000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.86000		95.14000	4.90000	95.10000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.84000		95.16000	4.88000	95.12000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.84000		95.16000	4.88000	95.12000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.89000		95.11000	4.94000	95.06000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.98000		95.02000	5.03000	94.97000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.11000		94.89000	5.16000	94.84000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.25000		94.75000	5.30000	94.70000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.42000		94.58000	5.46000	94.54000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.25650		7.25650	7.23540	7.23540		9.66		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	969.25220		0.96925	948.15570	0.94816	969.252	17.38		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.05220		0.00005	0.05570	0.00006	0.052	17.38		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	919.26970		0.91927	898.17550	0.89818	919.270	16.87		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.06970		0.00007	0.07550	0.00008	0.070	16.87		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	869.29370		0.86929	848.20280	0.84820	869.294	16.35		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.09370		0.00009	0.10280	0.00010	0.094	16.35		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	806.63690		0.80664	785.55310	0.78555	806.637	15.71		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.13690		0.00014	0.15310	0.00015	0.137	15.71		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	626.90870		0.62691	605.86660	0.60587	626.909	13.76	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.40870		0.00041	0.46660	0.00047	0.409	13.76	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.31740		7.31740	7.29840	7.29840		10.45	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	453.68200		0.45368	438.72480	0.43872	453.682	10.48	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	36.28200		0.03628	40.32480	0.04032	36.282	10.48	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	445.22390		0.44522	430.44530	0.43045	445.224	10.47	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	37.82390		0.03782	42.04530	0.04205	37.824	10.47	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	462.19380		0.46219	447.06290	0.44706	462.194	10.50	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	34.79380		0.03479	38.66290	0.03866	34.794	10.50	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			7.15570		107.73332	7.19787	107.42736			0.00	0	1,685.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	845.41000		0.84541	1,151.37000	1.15137	845.410		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	771.99000		0.77199	1,077.95000	1.07795	771.990		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	698.64000		0.69864	1,004.60000	1.00460	698.640		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.21741		105.11593	7.26098	104.80661			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	1,127.49000		1.12749	1,436.81000	1.43681	1,127.490		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	1,271.87000		1.27187	1,581.19000	1.58119	1,271.870		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	1,199.65000		1.19965	1,508.97000	1.50897	1,199.650		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.28101		106.53223	7.32622	106.21884			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	62.41000		0.06241	0.00000	0.00000	62.410		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	250.98000	0.25098	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
R023	On 01/08/2013	Bond Future	7.30	Call	131.78000		0.13178	0.00000	0.00000	131.780		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	181.61000	0.18161	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	201.09000		0.20109	0.00000	0.00000	201.090		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	112.30000	0.11230	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.43069		124.80469	5.46977	124.70049		2.14	0.00	0	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,260.87000		2.26087	2,162.26000	2.16226	2,260.870	2.26	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	22.31000		0.02231	27.90000	0.02790	22.310	2.26	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,817.25000		2.81725	2,715.30000	2.71530	2,817.250	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	7.67000		0.00767	9.92000	0.00992	7.670	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,327.95000		3.32795	3,224.56000	3.22456	3,327.950	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	2.36000		0.00236	3.17000	0.00317	2.360	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,455.85000		3.45585	3,352.26000	3.35226	3,455.850	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	1.72000		0.00172	2.33000	0.00233	1.720	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,583.73000		3.58373	3,479.99000	3.47999	3,583.730	2.29	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	1.24000		0.00124	1.70000	0.00170	1.240	2.29	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.44867		119.50404	5.49200	119.39894		2.09	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	547.81000		0.54781	504.31000	0.50431	547.810	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	787.59000		0.78759	849.19000	0.84919	787.590	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	558.89000		0.55889	514.79000	0.51479	558.890	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	774.34000		0.77434	835.34000	0.83534	774.340	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	536.86000		0.53686	493.97000	0.49397	536.860	2.07	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	800.98000		0.80098	863.19000	0.86319	800.980	2.07	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.47768		116.00353	5.53450	115.89637		1.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,039.42000		1.03942	983.04000	0.98304	1,039.420	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	790.07000		0.79007	840.85000	0.84085	790.070	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,018.33000		1.01833	962.65000	0.96265	1,018.330	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	806.62000		0.80662	858.10000	0.85810	806.620	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,028.84000		1.02884	972.82000	0.97282	1,028.840	2.00	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
R157	On 07/11/2013	Bond Future	5.60	Put	798.31000	0.79831	849.45000	0.84945	798.310	2.00		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.63461	125.74845	7.69215	125.18273		13.07		44,011,957.50	350	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	848.99000	0.84899	750.41000	0.75041	848.990	12.78		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,335.95000	7.33595	7,803.09000	7.80309	7,335.950	12.78		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,497.21000	1.49721	1,341.70000	1.34170	1,497.210	12.88		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,373.44000	5.37344	5,783.65000	5.78365	5,373.440	12.88		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,420.47000	2.42047	2,197.14000	2.19714	2,420.470	12.97		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,758.20000	3.75820	4,100.59000	4.10059	3,758.200	12.97		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,344.88000	7.34488	6,905.57000	6.90557	7,344.880	13.40		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	835.63000	0.83563	962.04000	0.96204	835.630	13.40		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,700.64000	8.70064	8,228.48000	8.22848	8,700.640	13.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	562.13000	0.56213	655.69000	0.65569	562.130	13.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,635.05000	3.63505	3,339.34000	3.33934	3,635.050	13.07		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,504.21000	2.50421	2,774.22000	2.77422	2,504.210	13.07		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	5,125.79000	5.12579	4,760.90000	4.76090	5,125.790	13.21		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,594.12000	1.59412	1,794.95000	1.79495	1,594.120	13.21		0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	9,086.59000	9.08659	8,606.47000	8.60647	9,086.590	13.54		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	501.21000	0.50121	586.81000	0.58681	501.210	13.54		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,318.21000	8.31821	7,854.50000	7.85450	8,318.210	13.48		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	629.04000	0.62904	731.05000	0.73105	629.040	13.48		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,470.70000	8.47070	8,003.54000	8.00354	8,470.700	13.49		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	601.50000	0.60150	700.06000	0.70006	601.500	13.49		0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.70473	127.26049	7.76405	126.68838		13.09		0.00	0	12.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	3,156.02000		3.15602	2,937.61000	2.93761	3,156.020	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,054.63000		6.05463	6,408.33000	6.40833	6,054.630	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,078.46000		3.07846	2,863.94000	2.86394	3,078.460	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,177.20000		6.17720	6,534.79000	6.53479	6,177.200	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,117.09000		3.11709	2,900.63000	2.90063	3,117.090	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,115.71000		6.11571	6,471.36000	6.47136	6,115.710	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.86568		125.42144	7.92927	124.83441		14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,383.78000		8.38378	8,054.52000	8.05452	8,383.780	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,879.51000		5.87951	6,137.28000	6.13728	5,879.510	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,434.22000		8.43422	8,103.78000	8.10378	8,434.220	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,840.03000		5.84003	6,096.62000	6.09662	5,840.030	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,484.30000		8.48430	8,152.69000	8.15269	8,484.300	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,800.29000		5.80029	6,055.71000	6.05571	5,800.290	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,661.06000		11.66106	11,264.87000	11.26487	11,661.060	14.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,842.19000		3.84219	4,033.03000	4.03303	3,842.190	14.88	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.35575		216.35575	216.36717	216.36717			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,365.75000		3.36575	3,377.17000	3.37717	3,365.750		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	3,355.75000		3.35575	3,367.17000	3.36717	3,355.750		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	3,345.75000		3.34575	3,357.17000	3.35717	3,345.750		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			278.50770		278.50770	277.77474	277.77474			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	482.30000		0.48230	1,215.26000	1.21526	482.300		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	492.30000		0.49230	1,225.26000	1.22526	492.300		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	502.30000		0.50230	1,235.26000	1.23526	502.300		0.00	0	0.00
R197	On 02/05/2013	Bond Future			282.01320		282.01320	281.27196	281.27196			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	376.80000		0.37680	1,118.04000	1.11804	376.800		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	386.80000		0.38680	1,128.04000	1.12804	386.800		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	396.80000		0.39680	1,138.04000	1.13804	396.800		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			4.97374		107.87426	4.99621	107.83319		1.47	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	299.66000		0.29966	281.12000	0.28112	299.660	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	288.22000		0.28822	310.75000	0.31075	288.220	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,160.58000		1.16058	1,123.22000	1.12322	1,160.580	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	23.78000		0.02378	27.49000	0.02749	23.780	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,211.65000		2.21165	2,170.74000	2.17074	2,211.650	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.60000		0.00060	0.76000	0.00076	0.600	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,300.33000		2.30033	2,259.37000	2.25937	2,300.330	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.41000		0.00041	0.52000	0.00052	0.410	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,388.96000		2.38896	2,347.97000	2.34797	2,388.960	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.27000		0.00027	0.35000	0.00035	0.270	1.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future			4.93187		109.17140	4.95757	109.13017		1.25	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	18.28000		0.01828	16.54000	0.01654	18.280	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,446.13000		1.44613	1,485.62000	1.48562	1,446.130	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	19.19000		0.01919	17.38000	0.01738	19.190	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,430.70000		1.43070	1,470.12000	1.47012	1,430.700	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	17.40000		0.01740	15.74000	0.01574	17.400	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,461.58000		1.46158	1,501.15000	1.50115	1,461.580	1.18	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.72414		107.72527	4.76195	107.68364		1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	504.48000		0.50448	483.33000	0.48333	504.480	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	420.99000		0.42099	441.47000	0.44147	420.990	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	510.71000		0.51071	489.41000	0.48941	510.710	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	416.22000		0.41622	436.55000	0.43655	416.220	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	498.28000		0.49828	477.29000	0.47729	498.280	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	425.79000		0.42579	446.43000	0.44643	425.790	1.09	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			209.67872		209.67872	209.68100	209.68100			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,688.72000		4.68872	4,691.00000	4.69100	4,688.720		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	4,678.72000		4.67872	4,681.00000	4.68100	4,678.720		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	4,668.72000		4.66872	4,671.00000	4.67100	4,668.720		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			212.31767		212.31767	212.32092	212.32092			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,277.67000		1.27767	1,280.92000	1.28092	1,277.670		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	1,267.67000		1.26767	1,270.92000	1.27092	1,267.670		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	1,257.67000		1.25767	1,260.92000	1.26092	1,257.670		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.90884		112.69528	5.92533	112.62625		4.36	338,085.84	3	14,464.00
R203	On 07/02/2013	Bond Future	5.54	Call	327.89000		0.32789	315.48000	0.31548	327.890	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,885.93000		1.88593	1,942.55000	1.94255	1,885.930	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,393.73000		1.39373	1,354.93000	1.35493	1,393.730	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	555.26000		0.55526	585.49000	0.58549	555.260	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,445.36000		2.44536	2,391.77000	2.39177	2,445.360	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	207.51000		0.20751	222.95000	0.22295	207.510	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,794.79000		2.79479	2,737.88000	2.73788	2,794.790	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	149.57000		0.14957	161.69000	0.16169	149.570	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,156.50000		3.15650	3,096.79000	3.09679	3,156.500	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	105.80000		0.10580	115.12000	0.11512	105.800	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,251.47000		4.25147	4,186.34000	4.18634	4,251.470	4.60	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	35.50000		0.03550	39.40000	0.03940	35.500	4.60	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,064.00000		5.06400	4,996.78000	4.99678	5,064.000	4.62	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	13.97000		0.01397	15.78000	0.01578	13.970	4.62	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,618.44000		2.61844	2,563.13000	2.56313	2,618.440	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	176.67000		0.17667	190.39000	0.19039	176.670	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.94861		109.89405	5.96605	109.82452		4.37	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,182.01000		1.18201	1,152.72000	1.15272	1,182.010	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,376.08000		1.37608	1,416.32000	1.41632	1,376.080	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,201.48000		1.20148	1,171.84000	1.17184	1,201.480	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,355.59000		1.35559	1,395.48000	1.39548	1,355.590	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,162.73000		1.16273	1,133.78000	1.13378	1,162.730	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,396.78000		1.39678	1,437.36000	1.43736	1,396.780	4.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future			6.04206		108.77515	6.06206	108.70446		4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,883.69000		1.88369	1,851.54000	1.85154	1,883.690	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,032.54000		2.03254	2,071.08000	2.07108	2,032.540	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,901.55000		1.90155	1,869.20000	1.86920	1,901.550	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,014.99000		2.01499	2,053.33000	2.05333	2,014.990	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,866.35000		1.86635	1,834.40000	1.83440	1,866.350	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,050.63000		2.05063	2,089.37000	2.08937	2,050.630	4.59	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.17682		109.99627	6.20888	109.83257		5.89	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,559.44000		5.55944	5,404.02000	5.40402	5,559.440	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	48.23000		0.04823	56.51000	0.05651	48.230	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,299.87000		6.29987	6,140.96000	6.14096	6,299.870	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	24.98000		0.02498	29.77000	0.02977	24.980	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,619.31000		8.61931	8,456.22000	8.45622	8,619.310	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	2.29000		0.00229	2.90000	0.00290	2.290	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,849.33000		8.84933	8,686.11000	8.68611	8,849.330	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.75000		0.00175	2.23000	0.00223	1.750	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,078.84000		9.07884	8,915.51000	8.91551	9,078.840	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	1.34000		0.00134	1.71000	0.00171	1.340	6.25	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.22400		111.31890	6.25763	111.15359		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,989.83000		1.98983	1,907.09000	1.90709	1,989.830	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,616.68000		1.61668	1,699.25000	1.69925	1,616.680	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,016.53000		2.01653	1,933.07000	1.93307	2,016.530	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,594.40000		1.59440	1,676.25000	1.67625	1,594.400	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,963.32000		1.96332	1,881.30000	1.88130	1,963.320	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,639.18000		1.63918	1,722.47000	1.72247	1,639.180	6.06	0.00	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			6.33286		110.31518	6.37054	110.14605		6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,683.77000		2.68377	2,603.26000	2.60326	2,683.770	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,831.54000		2.83154	2,920.16000	2.92016	2,831.540	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,705.81000		2.70581	2,624.86000	2.62486	2,705.810	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,808.58000		2.80858	2,896.76000	2.89676	2,808.580	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,513.63000		4.51363	4,403.93000	4.40393	4,513.630	6.56	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,566.69000		1.56669	1,626.12000	1.62612	1,566.690	6.56	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,661.83000		2.66183	2,581.76000	2.58176	2,661.830	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,854.62000		2.85462	2,943.68000	2.94368	2,854.620	6.38	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			4.93383		102.86129	4.96476	102.83320		0.68	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	64.20000		0.06420	56.56000	0.05656	64.200	0.67	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	222.27000		0.22227	242.72000	0.24272	222.270	0.67	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	162.03000		0.16203	147.20000	0.14720	162.030	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	101.95000		0.10195	115.21000	0.11521	101.950	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	917.03000		0.91703	889.12000	0.88912	917.030	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.49000		0.00049	0.67000	0.00067	0.490	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	961.64000		0.96164	933.68000	0.93368	961.640	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.34000		0.00034	0.47000	0.00047	0.340	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	1,006.26000		1.00626	978.26000	0.97826	1,006.260	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.22000		0.00022	0.31000	0.00031	0.220	0.74	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.83598		104.09810	4.87710	104.06999		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.29000		0.00029	0.23000	0.00023	0.290	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	990.43000		0.99043	1,018.48000	1.01848	990.430	0.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.41	Call	0.31000		0.00031	0.25000	0.00025	0.310	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	983.50000		0.98350	1,011.55000	1.01155	983.500	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.27000		0.00027	0.22000	0.00022	0.270	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	997.36000		0.99736	1,025.42000	1.02542	997.360	0.51	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.24521	103.16298		3.40193	103.13479		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	197.10000		0.19710	172.47000	0.17247	197.100	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	7.72000		0.00772	11.28000	0.01128	7.720	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	198.70000		0.19870	174.00000	0.17400	198.700	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	7.53000		0.00753	11.02000	0.01102	7.530	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	195.50000		0.19550	170.93000	0.17093	195.500	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	7.92000		0.00792	11.54000	0.01154	7.920	0.15	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.46711	104.86720		6.48860	104.74574		7.19	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,536.21000		6.53621	6,420.85000	6.42085	6,536.210	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	49.40000		0.04940	55.50000	0.05550	49.400	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,243.45000		7.24345	7,125.84000	7.12584	7,243.450	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	28.36000		0.02836	32.21000	0.03221	28.360	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,264.04000		9.26404	9,143.42000	9.14342	9,264.040	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	4.77000		0.00477	5.61000	0.00561	4.770	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,514.77000		9.51477	9,393.99000	9.39399	9,514.770	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	3.74000		0.00374	4.42000	0.00442	3.740	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,764.88000		9.76488	9,643.97000	9.64397	9,764.880	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	2.91000		0.00291	3.46000	0.00346	2.910	7.57	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.52163	106.12811		6.54401	106.00552		7.38	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,898.01000		1.89801	1,846.12000	1.84612	1,898.010	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,291.56000		2.29156	2,362.26000	2.36226	2,291.560	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,924.03000		1.92403	1,871.63000	1.87163	1,924.030	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,262.53000		2.26253	2,332.72000	2.33272	2,262.530	7.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.44	Call	1,872.20000		1.87220	1,820.82000	1.82082	1,872.200	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,320.84000		2.32084	2,392.05000	2.39205	2,320.840	7.37	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.64455		105.37642	6.66918	105.25112		7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,350.52000		3.35052	3,289.15000	3.28915	3,350.520	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,068.68000		3.06868	3,132.61000	3.13261	3,068.680	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,376.70000		3.37670	3,315.01000	3.31501	3,376.700	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,044.14000		3.04414	3,107.75000	3.10775	3,044.140	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,324.44000		3.32444	3,263.39000	3.26339	3,324.440	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,093.36000		3.09336	3,157.61000	3.15761	3,093.360	7.78	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.66952		102.99159	6.70649	102.76203		8.49	0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,912.18000		7.91218	7,691.05000	7.69105	7,912.180	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	44.56000		0.04456	52.99000	0.05299	44.560	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,184.98000		8.18498	7,962.62000	7.96262	8,184.980	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	36.91000		0.03691	44.11000	0.04411	36.910	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,389.92000		12.38992	12,160.71000	12.16071	12,389.920	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	1.16000		0.00116	1.51000	0.00151	1.160	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	301.16000		0.30116	273.82000	0.27382	301.160	8.26	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,573.08000		4.57308	4,775.30000	4.77530	4,573.080	8.26	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,718.31000		6.71831	6,504.79000	6.50479	6,718.310	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	97.36000		0.09736	113.40000	0.11340	97.360	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,096.41000		7.09641	6,880.04000	6.88004	7,096.410	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	76.54000		0.07654	89.73000	0.08973	76.540	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,639.68000		7.63968	7,419.95000	7.41995	7,639.680	8.95	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
R208	On 07/02/2013	Bond Future	7.95	Put	53.57000		0.05357	63.40000	0.06340	53.570	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.72294		100.83717	6.76130	100.60507		8.91	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,207.26000		2.20726	2,103.43000	2.10343	2,207.260	8.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,589.52000		2.58952	2,717.79000	2.71779	2,589.520	8.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,150.29000		2.15029	2,048.32000	2.04832	2,150.290	8.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,654.39000		2.65439	2,784.52000	2.78452	2,654.390	8.88	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,178.67000		2.17867	2,075.77000	2.07577	2,178.670	8.89	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,621.82000		2.62182	2,751.02000	2.75102	2,621.820	8.89	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.84716		100.23144	6.88892	99.99369		9.70	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,691.54000		3.69154	3,576.83000	3.57683	3,691.540	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,903.70000		3.90370	4,026.74000	4.02674	3,903.700	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,914.11000		5.91411	5,761.96000	5.76196	5,914.110	9.92	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,275.94000		2.27594	2,361.54000	2.36154	2,275.940	9.92	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,636.22000		3.63622	3,522.65000	3.52265	3,636.220	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,962.79000		3.96279	4,086.97000	4.08697	3,962.790	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,663.82000		3.66382	3,549.68000	3.54968	3,663.820	9.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,933.16000		3.93316	4,056.77000	4.05677	3,933.160	9.66	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.41428		80.40698	8.48175	79.84572		15.85	0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,339.82000		3.33982	3,009.42000	3.00942	3,339.820	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,567.23000		1.56723	1,798.09000	1.79809	1,567.230	15.91	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,392.91000		4.39291	4,005.66000	4.00566	4,392.910	16.01	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,032.60000		1.03260	1,206.61000	1.20661	1,032.600	16.01	0.00	0	14,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.95	Call	5,078.13000		5.07813	4,660.61000	4.66061	5,078.130	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	790.03000		0.79003	933.77000	0.93377	790.030	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,733.54000		5.73354	5,291.24000	5.29124	5,733.540	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	610.87000		0.61087	729.83000	0.72983	610.870	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,977.18000		5.97718	5,526.59000	5.52659	5,977.180	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	554.74000		0.55474	665.41000	0.66541	554.740	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,373.25000		5.37325	4,944.11000	4.94411	5,373.250	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	703.93000		0.70393	836.05000	0.83605	703.930	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,673.02000		5.67302	5,232.85000	5.23285	5,673.020	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	625.60000		0.62560	746.69000	0.74669	625.600	16.12	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.48220		78.23228	8.55137	77.66457		19.92	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,491.56000		2.49156	2,296.09000	2.29609	2,491.560	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,546.48000		6.54648	6,918.72000	6.91872	6,546.480	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,432.10000		2.43210	2,240.10000	2.24010	2,432.100	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,665.93000		6.66593	7,041.64000	7.04164	6,665.930	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,461.72000		2.46172	2,267.99000	2.26799	2,461.720	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,606.02000		6.60602	6,980.00000	6.98000	6,606.020	19.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.63720		77.25248	8.71040	76.66959		22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,368.85000		7.36885	7,046.63000	7.04663	7,368.850	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,003.88000		6.00388	6,264.55000	6.26455	6,003.880	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,324.68000		10.32468	9,933.61000	9.93361	10,324.680	22.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,872.35000		3.87235	4,064.17000	4.06417	3,872.350	22.83	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,288.09000		7.28809	6,968.04000	6.96804	7,288.090	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,079.16000		6.07916	6,342.00000	6.34200	6,079.160	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,328.43000		7.32843	7,007.29000	7.00729	7,328.430	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,041.42000		6.04142	6,303.17000	6.30317	6,041.420	22.25	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			160.10397	160.10397	160.10679	160.10679			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,113.97000	3.11397	3,116.79000	3.11679	3,113.970		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	3,103.97000	3.10397	3,106.79000	3.10679	3,103.970		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	3,093.97000	3.09397	3,096.79000	3.09679	3,093.970		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			160.26700	160.26700	160.27040	160.27040			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	873.00000	0.87300	869.60000	0.86960	873.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	883.00000	0.88300	879.60000	0.87960	883.000		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	893.00000	0.89300	889.60000	0.88960	893.000		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			124.33801	124.33801	124.34515	124.34515			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,348.01000	1.34801	1,355.15000	1.35515	1,348.010		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	1,338.01000	1.33801	1,345.15000	1.34515	1,338.010		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	1,328.01000	1.32801	1,335.15000	1.33515	1,328.010		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

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			125.90298		125.90298	125.91076	125.91076			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	212.98000		0.21298	220.76000	0.22076	212.980		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	202.98000		0.20298	210.76000	0.21076	202.980		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	192.98000		0.19298	200.76000	0.20076	192.980		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			129.41876		129.41876	129.31605	129.31605			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	428.76000		0.42876	326.05000	0.32605	428.760		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	418.76000		0.41876	316.05000	0.31605	418.760		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	408.76000		0.40876	306.05000	0.30605	408.760		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			131.04770		131.04770	130.94425	130.94425			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	42.30000		0.04230	145.75000	0.14575	42.300		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	52.30000		0.05230	155.75000	0.15575	52.300		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	62.30000		0.06230	165.75000	0.16575	62.300		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			8.18247		92.13348	8.25008	91.55577		15.71	0.00	0	7,609.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,549.89000		6.54989	6,094.19000	6.09419	6,549.890	16.01	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	688.49000		0.68849	810.50000	0.81050	688.490	16.01	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,865.67000		6.86567	6,400.36000	6.40036	6,865.670	16.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	8.95	Put	617.21000		0.61721	729.61000	0.72961	617.210	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,185.12000		7.18512	6,710.73000	6.71073	7,185.120	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	552.27000		0.55227	655.59000	0.65559	552.270	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,507.66000		7.50766	7,024.69000	7.02469	7,507.660	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	493.06000		0.49306	587.80000	0.58780	493.060	16.08	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.25085		89.70723	8.32024	89.12277		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,684.33000		2.68433	2,472.11000	2.47211	2,684.330	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,084.11000		6.08411	6,456.35000	6.45635	6,084.110	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,620.21000		2.62021	2,411.70000	2.41170	2,620.210	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,199.01000		6.19901	6,574.96000	6.57496	6,199.010	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,652.15000		2.65215	2,441.79000	2.44179	2,652.150	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,141.38000		6.14138	6,515.48000	6.51548	6,141.380	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.41103		88.65226	8.48468	88.05228		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,267.39000		7.26739	6,935.27000	6.93527	7,267.390	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,660.19000		5.66019	5,928.05000	5.92805	5,660.190	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,182.64000		7.18264	6,852.88000	6.85288	7,182.640	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,735.04000		5.73504	6,005.26000	6.00526	5,735.040	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,224.97000		7.22497	6,894.03000	6.89403	7,224.970	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,697.51000		5.69751	5,966.55000	5.96655	5,697.510	18.71	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.43864		82.24613	8.50099	81.69822			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	1,319.28000		1.31928	771.37000	0.77137	1,319.280		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	1,405.16000		1.40516	857.25000	0.85725	1,405.160		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	1,490.87000		1.49087	942.96000	0.94296	1,490.870		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.42520		1.42520	1.41690	1.41690		14.36	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,472.01520		0.24720	2,389.05350	0.23891	2,472.015	19.93	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.01520		0.00000	0.05350	0.00001	0.015	19.93	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,972.10650		0.19721	1,889.29150	0.18893	1,972.106	18.05	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.10650		0.00001	0.29150	0.00003	0.107	18.05	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,472.75150		0.14728	1,390.58800	0.13906	1,472.751	16.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.75150		0.00008	1.58800	0.00016	0.752	16.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	862.09290		0.08621	782.14120	0.07821	862.093	14.41	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	10.09290		0.00101	13.14120	0.00131	10.093	14.41	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	767.07200		0.07671	687.45550	0.06875	767.072	14.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	15.07200		0.00151	18.45550	0.00185	15.072	14.18	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43250		1.43250	1.42440	1.42440		14.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,375.43600		0.13754	1,306.42220	0.13064	1,375.436	13.43	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	50.43600		0.00504	62.42220	0.00624	50.436	13.43	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,287.93970		0.12879	1,220.66800	0.12207	1,287.940	13.47	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	62.93970		0.00629	76.66800	0.00767	62.940	13.47	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,467.99960		0.14680	1,394.32700	0.13943	1,468.000	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	42.99960		0.00430	50.32700	0.00503	43.000	13.64	0.00	0	0.00
Total for Derivatives :											258,492,736.44	54,239	1 529 153.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		12.88472	100.19948	12.85310			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		19.17947	111.91291	19.13244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	100.28788	9.92614	100.28788	9.90176			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.37122	107.66087	10.34657		13,349,947,880,000.00	124,000,000	49,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.00000	0.07010	100.00000	0.06958		2,100,000,000,000.00	21,000,000	629,000,000.00	
AB011	On 21/11/2023	Spot Bond	100.00000	0.03505	100.00000	0.03479		95,100,000,000,000.00	951,000,000	1,247,600,000.00	
AB012	On 21/11/2022	Spot Bond	8.00000	44.60873	8.00000	44.58977		0.00	0	0.00	
AB013	On 21/11/2023	Spot Bond	8.00000	106.32378	8.00000	106.27859		6,208,000,000,000.00	776,000,000	1,364,000,000.00	
AB06	On 27/03/2015	Spot Bond	103.39172	22.01542	103.39172	21.96480		2,988,330,883,160.00	28,903,000	14,385,000.00	
AB07	On 07/03/2014	Spot Bond	104.36845	41.14209	104.36845	41.04675		3,221,436,577,700.00	30,866,000	15,433,000.00	
AB08	On 03/05/2017	Spot Bond	101.36321	9.53305	101.36321	9.50967		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	113.91613	11.13898	113.91613	11.11127		1,139,161,300,000.00	10,000,000	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.27783	63.06448	100.27783	62.90964		0.00	0	0.00	
ABCP11	On 31/03/2013	Spot Bond	211.62296	59.19479	211.62296	58.99843		0.00	0	10,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.37344	129.44081	25.30154		51,776,324,000.00	400,000	200,000.00	
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.54540	262.36064	4.52463		52,472,128,000.00	200,000	100,000.00	
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.78805	100.84946	23.72998		403,397,840,000.00	4,000,000	1,000,000.00	
ABFN05	On 17/03/2014	Spot Bond	100.44837	43.30121	100.44837	43.19474		0.00	0	0.00	
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.43634	100.42180	13.40330		0.00	0	0.00	
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.66038	100.43468	8.63909		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.17833	100.45423	8.15821			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.24731	100.46712	8.22703			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.89942	111.10270	23.84116		822,159,980,000.00	7,400,000	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.27186	103.51808	23.21308			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.29936	105.34380	29.23095		1,158,781,800.00	11,000	11,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.19310	101.94970	30.11786			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.64017	101.07971	23.58171		252,699,275,000.00	2,500,000	2,500,000.00	
ABL13	On 11/10/2016	Spot Bond	99.99989	12.01712	99.99989	11.98800		299,999,670,000.00	3,000,000	1,000,000.00	
ABL14	On 09/10/2015	Spot Bond	100.00000	12.40618	100.00000	12.31306			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.10154	100.00000	3.07826			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	84.93784	103.66357	84.74484		547,758,303,880.00	5,284,000	2,642,000.00	
ABL8A	On 19/09/2013	Spot Bond	107.24687	57.58600	107.24687	57.44956		300,720,223,480.00	2,804,000	4,449,000.00	
ABL8B	On 19/09/2013	Spot Bond	102.43496	63.97998	102.43496	63.81988			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	82.36169	100.00000	82.18028			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	83.38444	100.85053	83.19787			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	59.25919	211.08307	59.06291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.95636	133.30786	32.86084			26,661,572,000.00	200,000	100,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.42024	119.08892	18.37129			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.89962	109.87287	7.87989			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.22418	118.65286	21.17051			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.03374	99.88052	15.99495			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.85663	100.32050	11.82783			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.31818	100.26386	11.29040			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.16758	100.35503	11.13222			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.50432	104.30633	6.48890			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.17521	100.00000	25.04126			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.03522	158.84518	3.02524			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.88502	152.12037	12.84420			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.45111	164.13952	4.43621			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	102.64983	141.35498	102.35662			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.91683	161.61787	2.90711			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	59.20299	211.55410	59.00665			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	59.19361	211.63281	58.99726			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	69.59203	6.47110	69.59203	6.46176			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.47110	69.59203	6.46176			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	97.57143	100.66669	97.30885			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.87364	84.61000	10.85539			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.59345	93.01000	16.56359			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.78068	100.38164	11.75173			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.71124	95.94000	14.68415			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.64720	100.00000	27.59475			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.78208	94.42000	13.75700			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.90422	95.33000	12.88024			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.41181	89.17000	27.36318			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.41646	92.44000	25.37003			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.89492	100.10161	9.86400			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.72939	99.93416	9.69903			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.86389	90.18000	24.81929			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.74727	122.92857	20.70837			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.08292	111.67000	18.06096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	97.51000	21.09702	97.51000	21.05695			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.70138	95.63000	20.66261			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.98761	97.02000	19.94978			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.19846	100.23447	8.17253			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.83335	119.76186	19.78200			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	70.16951	94.20000	70.04203			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.06110	99.90991	10.01689		399,639,640,000.00	4,000,000	1,000,000.00	
ABN59	On 20/07/2016	Spot Bond	94.15000	18.13031	94.15000	18.09674			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.90104	94.84000	16.86958			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.93220	99.13676	2.91858			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.12588	143.60519	2.11956			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.23483	186.40405	3.21176			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.46919	100.00000	13.44342			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.24506	111.64771	11.21754		1,213,275,664,570.00	10,867,000	5,394,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	19.29323	108.15845	19.24721		1,087,100,580,950.00	10,051,000	4,968,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	12.06093	102.54996	12.03367		822,758,329,080.00	8,023,000	4,951,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.84022	94.96915	10.81698		94,969,150,000.00	1,000,000	500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	108.39757	15.32066	108.39757	15.28405			0.00	0	1,240,000.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.98110	122.68013	31.89505			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.60711	4.00000	120.58434			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	4.50792	266.98405	4.48708			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.14573	120.37770	5.13216			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.35521	121.95151	3.34627			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	57.55995	99.40204	57.42126			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	94.55401	100.37243	94.31196			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	63.76671	100.40649	63.60997			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.83742	100.00000	20.78694			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	67.53500	100.91878	67.36824			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	87.93300	99.79614	87.72743			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	67.53500	100.91878	67.36824			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	83.97446	101.24381	83.78425			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	69.89287	107.32702	69.75822			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.39670	108.29483	22.34322			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	16.68157	101.29798	16.64069			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	16.90061	101.33324	16.85918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	101.83296	19.99845	101.83296	19.94922			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	63.52283	100.38145	63.36673			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	63.48957	100.37804	63.33355			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	16.46241	101.26271	16.42209			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.99963	53.29666	7.99027			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	85.92180	100.00000	85.72337			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	85.92180	100.00000	85.72337			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	37.24274	100.96976	37.15174			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	43.09385	100.25039	42.98923			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.11541	100.00000	14.08863			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.11541	100.00000	14.08863			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	63.93302	100.42346	63.77584			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.11017	100.44432	18.06564			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.98285	100.49129	18.93615			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.72099	100.42335	17.67741			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.98396	100.43752	17.93975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	100.44375	18.09965	100.44375	18.05515		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	101.50954	11.83159	101.50954	11.80522		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	101.50954	11.83159	101.50954	11.80522		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	101.51908	11.89304	101.51908	11.86654		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.41204	14.16628	100.41204	14.13145		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	101.51908	11.89304	101.51908	11.86654		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	101.49999	11.77014	101.49999	11.74391		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	78.26156	33.76942	78.26156	33.71612		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.40403	22.60554	100.40403	22.54998		0.00	0	0.00
ACL090		On 20/12/2012	Spot Bond	100.37805	94.59487	100.37805	94.35332		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.39793	43.56550	100.39793	43.45842		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.28977	13.87565	100.28977	13.84158		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.39793	43.56550	100.39793	43.45842		0.00	0	0.00
ACL094		On 20/12/2012	Spot Bond	100.37805	94.59487	100.37805	94.35332		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.42907	8.99757	100.42907	8.97545		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.44304	8.99107	100.44304	8.96896		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.44869	9.00370	100.44869	8.98156		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.43737	8.77146	100.43737	8.74990		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	100.36953	43.18264	100.36953	43.07653				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.23440	100.41205	9.21170				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	88.11566	99.88150	87.90706				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	60.24845	99.98291	60.10251				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	88.11566	99.88150	87.90706				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.03641	108.24656	11.00741				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	43.29748	100.37811	43.19108				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	45.03568	104.10799	44.93322				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.96373	101.33364	38.86821				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.76339	101.54682	7.74433				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.71170	102.38458	7.69262				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.40503	100.00000	8.38909				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	39.38687	101.42788	39.29023				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.77916	100.00000	4.76859				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.55330	100.00000	4.54311				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.81603	71.11496	12.79718				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.56626	132.65083	2.55906				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond			132.65812	2.66539	132.65812	2.65790				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond			100.42332	8.52311	100.42332	8.50214				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond			100.93790	26.14232	100.93790	26.07846				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond			100.93790	26.14232	100.93790	26.07846				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond			101.42788	39.38687	101.42788	39.29023				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond			100.82870	30.61714	100.82870	30.54242				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond			100.40912	30.89116	100.40912	30.81522				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond			100.40572	30.83694	100.40572	30.76115				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond			101.67963	8.27974	101.67963	8.25916				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond			100.74141	10.76263	100.74141	10.73610				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond			101.67956	8.26822	101.67956	8.24767				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond			102.34980	11.53121	102.34980	11.50533				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond			100.42347	94.77808	100.42347	94.53596				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond			102.41855	11.58448	102.41855	11.55848				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond			100.57096	22.64653	100.57096	22.59078				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond			100.76241	11.23800	100.76241	11.21029				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond			100.26297	10.57205	100.26297	10.54609				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond			100.42504	8.54250	100.42504	8.52149				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	101.60514	48.13674	101.60514	48.01716				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	42.59964	100.61305	42.51391				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	42.47327	100.35023	42.38799				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.35595	100.41612	10.33515				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	37.84567	101.07263	37.75310				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.43157	100.37072	21.38852				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.26756	100.36105	21.22485				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.58590	100.37982	21.54255				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.33395	100.41498	10.31318				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.94885	100.39511	9.92885				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.46051	100.37243	21.41740				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.56662	100.37868	21.52330				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.29613	100.58046	11.27810				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.80674	100.38479	15.77500				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.50874	100.37527	21.46554				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.74229	100.52552	32.66172				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.45076	100.96473	21.39777				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	100.34943	43.04821	100.34943	42.94245		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	109.48099	10.19037	109.48099	10.17306		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.41322	9.81463	100.41322	9.79051		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.04527	3.73352	103.04527	3.72719		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.37811	22.14838	100.37811	22.09396		0.00	0	0.00
ACL171		On 30/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.37910	16.90020	100.37910	16.85866		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.39881	9.73599	100.39881	9.71206		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.41280	8.73785	100.41280	8.71636		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.38479	8.15861	100.38479	8.13855		0.00	0	0.00
ACL176		On 30/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.37751	62.61560	100.37751	62.41733		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.41000	30.86537	100.41000	30.76759		0.00	0	0.00
ACL179		On 30/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.39600	17.16834	100.39600	17.11396		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.42679	9.66807	100.42679	9.63745		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.39881	9.15296	100.39881	9.12397		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.41560	8.04102	100.41560	8.01555		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	100.40776	9.31783	100.40776	9.28831			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.60176	101.11287	7.57753			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.43067	100.39293	4.41664			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13852	100.41672	0.13808			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13846	100.42399	0.13802			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	58.94956	100.31940	58.68389			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	58.94874	100.32262	58.68306			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.15595	100.00000	11.08762			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.43730	100.00000	7.39175			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03791	100.00000	0.03767			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03791	100.00000	0.03767			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.16070	100.00000	2.14590			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.43112	100.00000	1.42098			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.13174	100.00000	2.11608			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.02826	100.00000	2.00965			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.95012	100.00000	1.92942			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.91936	100.00000	3.91059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	100.00000	0.02179	100.00000	0.02154		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.00000	0.02179	100.00000	0.02154		0.00	0	0.00
ADB01S		On 14/12/2012	Spot Bond	103.90964	98.62390	103.90964	98.35969		0.00	0	0.00
ADB02S		On 14/12/2012	Spot Bond	103.89068	98.59661	103.89068	98.33251		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	102.86773	75.58223	102.86773	75.42886		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	3.56137	100.00000	3.55274		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.89131	25.88723	100.89131	25.82401		1,210,695,720,000.00	12,000,000	6,000,000.00
AHF1B1		On 21/11/2014	Spot Bond	100.99451	26.44600	100.99451	26.38136		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	101.06323	26.81813	101.06323	26.75255		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	100.00000	23.02625	100.00000	22.85342		200,000,000,000.00	2,000,000	1,000,000.00
AHF2B1		On 18/10/2015	Spot Bond	100.00000	24.33045	100.00000	24.14783		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	100.00000	26.06937	100.00000	25.87370		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	104.59347	10.08448	104.59347	10.06107		941,341,230,000.00	9,000,000	4,526,000.00
AIR02		On 30/04/2023	Spot Bond	122.89930	10.12754	122.89930	10.10091		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	32.09553	100.00000	32.01777		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	113.22249	16.26282	113.22249	16.22256		6,318,041,386,980.00	55,802,000	9,207,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	30.71651	100.00000	30.64210		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.33610	100.00000	12.30864		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.41434	151.06546	3.40353			30,213,092,000.00	200,000	100,000.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.32129	125.57279	34.23053			25,114,558,000.00	200,000	100,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	48.51564	100.00000	48.15148			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.22374	100.26923	11.19649			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.78671	108.77896	10.76100			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.18652	99.90066	21.12044			999,006,600,000.00	10,000,000	5,000,000.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.94299	99.89602	9.91196			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	42.59231	100.00000	42.45933			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.73081	112.73330	18.68485			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.19110	100.19041	10.16638			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	64.42828	100.45105	64.26985			703,157,350,000.00	7,000,000	1,750,000.00
BAW5	On 15/09/2013	Spot Bond	102.32887	56.57439	102.32887	56.44539			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.94078	100.17231	29.86812			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.83285	103.90134	28.76664			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.76320	108.14051	11.73530			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	38.63334	101.25961	38.53870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.65866	104.66313	18.61159			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	63.75069	100.27024	63.59588			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.09835	102.35861	21.04616			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.08780	102.28416	21.03567			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.76303	100.27011	14.72718			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.97085	102.23278	17.92644			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.79337	103.79822	13.75883			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.05555	100.27685	17.01413			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.05555	100.27685	17.01413			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.05554	100.27691	17.01412			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.76269	101.50925	17.71908			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.66934	102.45999	18.62312			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.09835	102.35861	21.04616			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.10009	102.86494	16.06009			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.38293	102.39307	12.35228			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.43535	100.26206	14.40029			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.13714	100.25556	13.10524			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.13714	100.25556	13.10524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.90790	100.24109	31.83044			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	92.17106	100.18420	91.94422			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.58699	100.00000	19.53954			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.26456	100.92479	12.22596			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	12.94119	100.32752	12.90068			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.23214	99.23300	11.19731			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.88414	99.11456	1.87830			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.19607	100.00000	2.18631			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	56.23461	100.18154	55.98423			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.29176	100.00000	7.25623			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.78957	104.64060	21.73461			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.85522	103.89800	18.80795			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.87602	102.66503	17.83168			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.13110	100.33517	13.08999			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.81602	100.00000	5.80501			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.30548	100.00000	21.25386			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.39038	100.00000	19.34341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.96936	100.00000	11.94038			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.96936	100.00000	11.94038			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.47153	100.00000	14.43648			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.53934	100.00000	12.50896			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	91.42260	100.44416	90.96364			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.93250	100.27701	32.85165			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.50216	100.28373	20.45182			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.90462	165.86185	2.89510			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.80875	134.98268	8.78816			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.07561	135.23863	10.05202			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.91938	98.54987	8.89976			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	39.15478	101.43384	39.05870			0.00	0	5,000,000.00
BD310B	On 03/07/2013	Spot Bond	100.16538	62.03233	100.16538	61.88183		901,488,420,000.00	9,000,000	3,000,000.00	
BD310C	On 18/02/2014	Spot Bond	101.00289	37.57037	101.00289	37.47855			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	37.21165	100.89815	37.12079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	102.94694	61.87966	102.94694	61.72581				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	56.91619	101.21182	56.77681				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	92.21477	100.25001	91.98768				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.50294	100.66600	8.48199				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.57037	100.38899	30.49524				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.16007	100.00000	33.05655				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	66.09940	100.00000	65.95390				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.34581	101.42461	10.32043				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.39570	101.43555	10.37019				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.54533	101.46836	10.51945				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.04353	101.57774	11.01639				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.54086	101.68711	11.51249				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.92888	101.99310	12.89700				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.81163	100.00000	3.80240				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.89413	101.25226	9.86989				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.23712	101.32200	10.21203				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.38399	101.35188	10.35854				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.43294	101.36184	10.40736			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.01964	101.48134	10.99260			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.80015	101.64062	11.77115			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.72933	100.00000	3.72029			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.72933	100.00000	3.72029			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.81481	100.41538	9.79069			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.44430	100.45116	10.41862			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.61593	100.46091	10.58982			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.24940	105.04449	12.22086			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.13065	100.49015	11.10326			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.17517	100.54199	11.14767			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.67559	109.02542	32.59841		3,599,256,190,460.00	33,013,000	17,227,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	2.20971	100.00000	3.12500			0.00	0	0.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	98.92311	99.33557	98.65751			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	85.47482	98.45450	85.27821			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.93001	95.58562	62.81446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC27	On 05/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.62021	100.78103	13.58698			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.35576	100.00000	6.34036			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.64524	100.94045	6.62901			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.63785	100.78378	13.60458			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.92869	100.82929	13.89470			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.45700	100.91196	14.42169			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.65132	101.25521	16.61052			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	12.90425	101.82396	12.87248			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	64.28848	100.43475	64.13042			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	61.93984	100.66283	61.78890			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	99.24357	102.16271	98.97699			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	44.51683	100.41213	44.37581			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.23501	100.00000	9.21264			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.34325	117.90266	26.27588		919,640,748,000.00	7,800,000	28,919,000.00	
CBL08	On 02/11/2016	Spot Bond	125.14109	13.84491	125.14109	13.80779		6,257,054,500.00	50,000	50,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	102.03851	12.61907	102.03851	12.58794			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.78100	101.32226	38.68594			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.10789	111.35530	14.07343		1,949,274,526,500.00	17,505,000	8,708,000.00	
CBL12	On 06/09/2018	Spot Bond	105.54647	13.53701	105.54647	13.50535			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.25277	101.86680	10.22752			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.54840	106.76252	14.51461			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.41769	100.85304	19.35662			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.78836	107.65219	10.76271		840,978,908,280.00	7,812,000	3,817,000.00	
CBL17	On 23/08/2019	Spot Bond	101.28817	0.32260	101.28817	0.48383			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	22.57555	101.82280	22.48955			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.35401	100.00000	10.27629			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.30509	122.47945	15.26519			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.88163	118.42047	14.84386		947,363,760,000.00	8,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	117.20315	11.35340	117.20315	11.32450		11,251,502,400,000.00	96,000,000	26,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.88420	14.77468	100.88420	14.73821			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.61375	104.14474	17.58477			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	29.67154	100.00000	29.44639			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	82.82586	101.65048	82.64060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	102.86721	32.80869	102.86721	32.72718			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.19814	103.30382	23.14029			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.18217	100.80383	19.12120			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	94.41852	100.33426	94.17753			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	95.54989	100.61895	95.30474			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	35.21569	100.74860	35.12887			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	63.79443	100.40933	63.63761			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	63.79443	100.40933	63.63761			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	63.79443	100.40933	63.63761			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	67.50647	100.91360	67.33978			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	63.82215	100.41216	63.66526			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	63.54500	100.38376	63.38883			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	63.32325	100.36102	63.16766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.95747	81.25939	100.95747	67.89801	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.78237	19.68536	101.78237	19.63692	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	100.19516	62.09275	100.19516	61.94207	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.76269	19.56354	101.76269	19.51541	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.38372	63.54501	100.38372	63.38884	0.00	0	0.00			
CLN133	On 20/09/2013	Spot Bond	100.36383	63.35098	100.36383	63.19532	0.00	0	0.00			
CLN134	On 20/08/2015	Spot Bond	101.86667	20.20705	101.86667	20.15728	0.00	0	0.00			
CLN135	On 22/08/2013	Spot Bond	100.97002	54.45214	100.97002	54.31908	0.00	0	0.00			
CLN136	On 22/08/2013	Spot Bond	100.92517	54.30547	100.92517	54.17283	0.00	0	0.00			
CLN138	On 31/08/2013	Spot Bond	101.01305	68.01838	101.01305	67.85029	0.00	0	0.00			
CLN140	On 20/06/2013	Spot Bond	100.41784	63.87757	100.41784	63.72054	0.00	0	0.00			
CLN141	On 20/06/2013	Spot Bond	100.39797	63.68357	100.39797	63.52704	0.00	0	0.00			
CLN143	On 20/09/2013	Spot Bond	100.40359	63.73902	100.40359	63.58235	0.00	0	0.00			
CLN145	On 20/09/2013	Spot Bond	104.39421	59.03112	104.39421	58.89430	0.00	0	0.00			
CLN147	On 19/04/2013	Spot Bond	101.82300	75.75448	101.82300	75.60491	0.00	0	0.00			
CLN149	On 20/09/2013	Spot Bond	102.79173	56.95855	102.79173	56.82819	0.00	0	0.00			
CLN152	On 20/08/2013	Spot Bond	101.32621	55.70745	101.32621	55.57090	0.00	0	0.00			
CLN153	On 25/11/2012	Spot Bond	100.86778	101.18450	100.86778	100.90718	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	100.52565	45.28739	100.52565	45.17596			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	44.60771	101.34356	44.49715			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	44.60771	101.34356	44.49715			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	88.13730	99.85161	87.93067			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.13910	101.22270	20.08978			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.50335	100.00000	18.45803			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.30016	100.00000	18.25534			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.38435	100.42338	14.34898			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.40968	100.00000	43.30453			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	101.01524	100.00000	100.74075			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	92.03382	100.50974	91.80665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.82702	92.16319	100.82702	91.93505			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	92.08822	100.54079	91.86085			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	92.09223	100.49424	91.86495			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.42999	100.00000	42.32720			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.78461	100.39213	13.75072			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66805	100.00000	66.66804			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66805	100.00000	66.66804			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.42053	100.60029	14.38502			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.71103	102.77141	13.68016			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.42053	100.60029	14.38502			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.18591	100.01323	11.15881			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.39736	100.90290	37.30503			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	39.04907	100.91909	38.95265			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.16273	106.57524	7.14612			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.37787	99.04734	13.34573			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.43396	106.47706	3.42569			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.10740	100.91984	14.07559			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	39.03170	101.01820	38.93523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.60029	14.42053	100.60029	14.38502			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.42053	100.60029	14.38502			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.90359	106.09892	3.89412			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.25341	106.04227	7.23579			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.66374	100.61212	14.62764			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	93.79957	100.32240	93.56200			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	94.64560	100.39517	94.40326			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	64.44840	100.47626	64.28989			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.98350	100.57686	45.87031			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.71678	99.98364	28.64723			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.79563	99.98339	28.72588			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.49151	103.62392	12.46289			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.00039	99.99988	28.93013			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.91267	99.99989	28.84263			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.11230	99.79173	11.08543			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.11088	99.80002	11.08401			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.50001	103.81175	12.47132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	103.81175	12.50001	103.81175	12.47132			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	37.35430	104.34821	37.25927			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	38.05985	107.51178	37.96042			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.86535	107.00303	14.83058			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.11669	100.43472	11.08937			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.08913	100.48341	12.05939			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.05758	100.44030	63.90007			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	64.07991	100.44323	63.92235			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.19872	99.90043	21.14742			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.19872	99.90043	21.14742			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.97061	100.94701	36.89598			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	84.80679	101.15359	84.61085			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	88.29065	99.83657	88.08369			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	88.29065	99.83657	88.08369			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.72049	100.64882	13.69287			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.72810	101.05242	8.70676			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	82.35204	100.93369	82.16766			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.84540	100.44136	10.82360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	100.86994	21.91514	100.86994	21.86163				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.47900	100.93114	9.45586				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.85525	101.19905	11.82889				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.85525	101.19905	11.82889				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.87771	100.81644	21.82432				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.89344	100.81889	21.84002				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.57986	100.84952	13.54672				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.41662	101.47693	13.38368				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.30529	100.47537	22.25044				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.20196	101.44712	13.16956				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.77707	100.26649	21.72361				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.77707	100.26649	21.72361				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.77707	100.26649	21.72361				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.77707	100.26649	21.72361				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.77707	100.26649	21.72361				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.95428	100.27379	21.90039				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.30151	100.28582	10.27621				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	100.28582	10.30151	100.28582	10.27621			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.30151	100.28582	10.27621			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.30151	100.28582	10.27621			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.30151	100.28582	10.27621			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.35743	100.28785	10.33200			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.74488	106.98684	10.71949			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.52566	100.51194	32.44564			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	25.99703	100.89505	25.93356			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	89.13659	100.15533	88.85502			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.40259	100.39498	43.29592			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.40259	100.39498	43.29592			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.67588	101.37065	9.64531			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.56085	100.49989	11.53241			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.71978	101.35958	12.68859			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.27052	100.58462	13.23785			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.62175	100.39320	9.59810			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.56463	100.39040	9.54112			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.62046	100.40357	9.59681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	100.91562	8.74717	100.91562	8.71964			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.69230	101.06552	8.66491			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.67388	100.99983	8.64656			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.59761	100.40244	9.57402			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.19453	100.54373	20.14483			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.39744	100.65226	9.36761			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.64876	100.36006	16.59605			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.25909	100.24531	16.20766			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.88716	100.37919	16.83368			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.97702	100.44355	9.94542			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.97702	100.44355	9.94542			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.97702	100.44355	9.94542			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.97702	100.44355	9.94542			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.89721	101.18342	8.85770			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.99830	100.81012	8.95847			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.20622	100.17296	2.19558			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.20622	100.17296	2.19558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	100.17084	2.20637	100.17084	2.19573			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.17320	100.14936	2.16320			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.20360	100.14949	2.19285			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.17891	100.15029	2.16877			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.46910	100.00000	1.46010			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.11816	100.00000	2.10674			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.12389	100.00000	2.11229			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.09292	100.00000	2.08066			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.39914	100.00000	1.38807			0.00	0	25,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.32778	100.00000	1.31471			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.73415	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.37563	100.00000	21.32858			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.37563	100.00000	21.32858			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70134	34.94295	0.70072			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	65.81339	154.47129	65.63322			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	97.64308	100.53703	97.38411			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	97.63121	100.53241	97.37229			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	120.94639	100.00000	120.67934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On 31/03/2013	Spot Bond	154.29358	100.81829	154.29358	100.53440				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	97.61935	100.52779	97.36047				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	70.62187	152.83040	70.41646				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	85.50592	101.20452	85.30828				0.00	0	30,000,000.00
CLN54	On 30/04/2013	Spot Bond	101.20452	85.50592	101.20452	85.30828				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.24747	156.76383	5.22864				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	73.90195	94.77223	73.76614				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	73.40214	97.02201	73.26500				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	97.63121	100.53241	97.37229				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	97.63121	100.53241	97.37229				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.73037	100.00000	15.69184				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	74.46045	101.10498	74.31417				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.39765	120.49629	7.37850				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00019				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00021	135.23863	0.00021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.44843	78.86322	18.41906			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.50272	78.68249	18.47332			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.82821	100.01914	11.79955			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.82821	100.01914	11.79955			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.58701	100.44036	12.55607			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.60766	100.40864	10.58158			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.84890	100.41492	9.82468			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.58119	100.01997	61.38890			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.96444	100.41000	9.93994			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.72228	101.50812	9.67899			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.95825	109.94659	15.91968			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	72.38703	106.29178	72.24178			0.00	0	1,000,000.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.43255	106.25789	13.40130		3,931,541,930.00	37,000	59,000.00	
COJ05	On 05/06/2023	Spot Bond	122.59946	15.56588	122.59946	15.52527			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.33954	112.90836	20.28985			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.27018	111.62273	11.24259			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	91.78103	100.00000	91.56354			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.42384	5.86800	104.40729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	100.79434	21.76945	100.79434	21.71635			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.21104	100.83040	9.18855			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	21.68615	100.70290	21.63270			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.88946	101.26682	15.81886			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	98.90895	100.65651	98.63990			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	98.84892	100.45141	98.58766			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	75.79649	100.00000	75.64367			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	84.66253	100.18699	84.46624			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	77.53085	100.13300	77.37470			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	45.46297	100.21016	45.26269			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.43884	100.22082	22.33999			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	61.90258	100.19483	61.62993			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	59.76520	104.31041	59.62902			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.00216	133.09009	19.94648		3,806,376,574,000.00	28,600,000	14,300,000.00	
DV22	On 07/02/2020	Spot Bond	111.95336	11.10857	111.95336	11.08176		32,154,684,292,400.00	287,215,000	76,124,000.00	
DV23	On 27/02/2023	Spot Bond	110.94098	11.14243	110.94098	11.11573		55,504,770,762,820.00	500,309,000	137,702,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	142.91138	13.21555	142.91138	13.17688		6,573,923,480,000.00	46,000,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	101.79146	17.86014	101.79146	17.81617		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.97946	26.50353	100.97946	26.41916		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	101.06163	11.08222	101.06163	11.04692		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	101.11630	4.63160	101.11630	4.61684		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	101.17092	1.93411	101.17092	1.92794		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	126.54006	13.11190	126.54006	13.07577		20,246,409,600,000.00	160,000,000	40,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.81000	113.26920	1.81000	113.25443		287,790,000,000.00	159,000,000	41,000,000.00	
EL29	On 19/11/2029	Spot Bond	1.90000	101.02009	1.90000	101.00144		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	111.69838	12.66542	111.69838	12.63492		0.00	0	270,000.00	
EMM02	On 11/03/2021	Spot Bond	112.15374	11.49411	112.15374	11.46588		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	106.65311	9.86056	106.65311	9.83731		0.00	0	6,000,000.00	
EPF001	On 19/08/2015	Spot Bond	100.93077	14.43186	100.93077	14.39661		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.00000	46.79491	100.00000	46.44367		0.00	0	0.00	
EPFC03	On 18/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		0.00	0	0.00	
EQ181U	On 03/12/2012	Spot Bond	100.00000	99.98810	100.00000	99.72217		0.00	0	0.00	
EQ182U	On 11/12/2012	Spot Bond	100.00000	95.30026	100.00000	95.05208		0.00	0	0.00	
EQ183U	On 24/01/2013	Spot Bond	100.00000	85.48009	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
EQ184U	On 13/02/2013	Spot Bond	100.00000	86.06896	100.00000	85.87684				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.87035	126.47802	21.80946				25,295,604,000.00	200,000	100,000.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.72161	109.43400	25.66068				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.85200	107.25989	18.80285				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.66328	101.66692	10.62951				0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	26.97463	101.14823	26.90862				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.48856	101.05103	26.42378				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00890	100.00000	0.00883				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.08673	101.17066	27.02042				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00890	100.00000	0.00883				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	54.69037	100.93125	54.55678				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.07683	100.96871	26.01312				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.57886	100.99870	14.54323				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	54.70377	100.93575	54.57015				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00890	100.00000	0.00883				300,000,000,000.00	3,000,000	3,000,000.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00890	100.00000	0.00883				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.74384	105.94219	17.70245				13,752,461,626,090.00	129,811,000	64,911,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	111.43974	9.77940	111.43974	9.75563		126,079,244,324,580.00	131,367,000	513,024,200.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.52336	117.73441	11.49441		169,342,817,685,860.00	438,346,000	265,126,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.21319	95.26383	9.19348		4,288,777,626,600.00	45,020,000	44,392,000.00	
ES33	On 15/09/2033	Spot Bond	8.94500	87.87082	9.01000	87.30757		4,601,057,540,000.00	514,372,000	496,644,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.70144	100.85636	18.61861		0.00	0	1,000,000.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	97.09628	100.35540	96.84455		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	49.62471	100.00000	49.25223		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.76573	100.00000	10.73965		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.47638	100.00000	10.45101		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	55.26110	101.07344	55.12594		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	55.37284	101.11222	55.23736		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	55.73024	101.23627	55.59375		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	55.93117	101.30601	55.79409		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	29.87551	105.15565	29.80586		3,440,903,179,300.00	32,722,000	21,322,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.30567	103.15112	12.27773		0.00	0	0.00	
FRB07	On 06/12/2012	Spot Bond	100.55742	97.92410	100.55742	97.66434		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.49836	10.81553	100.49836	10.78892		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.49830	8.49462	100.49830	8.47373		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	101.51768	9.62093	101.51768	9.59731				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.03335	111.84945	15.99448			1,409,303,070,000.00	12,600,000	4,220,000.00	
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.78465	100.44644	9.76058				0.00	0	8,000,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.75013	100.00000	48.63889				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	59.16897	211.83970	58.97259				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	65.01887	105.16707	64.86974				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.39980	121.95151	3.39074				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.51538	266.05149	4.49455				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.10229	145.44748	2.09598				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.40013	186.40405	3.38791				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.99365	118.97136	19.94216				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.61993	100.00000	24.56485				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.61993	100.00000	24.56485				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.53209	51.72712	3.52807				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.45555	32.59207	3.45288				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.73249	31.38364	3.72971				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.96773	103.71290	39.87658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.43171	85.91514	101.43171	85.71571			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.01521	101.42118	12.98328			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.05463	100.70350	46.95985			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	43.60492	100.43778	43.51730			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.71624	101.37968	12.68505			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.71624	101.37968	12.68505			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.31526	100.95684	11.28731			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.53862	101.35502	12.50788			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.50382	100.49706	11.47552			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	67.26658	100.81157	67.10244			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.90426	100.62812	14.86755			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.02019	100.42343	9.99555			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.95622	100.46990	10.92927			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	33.10772	100.53541	33.02624			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.39010	98.00000	9.35780			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.75733	100.00000	8.72301			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.73554	100.61842	14.69925			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.93491	100.45750	10.90803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	100.56313	13.10163	100.56313	13.06938				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.06982	100.61014	14.03517				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.44406	100.43349	10.41838				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.78906	100.51033	11.76005				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.42410	100.67570	15.38610				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.07999	100.44913	10.04805				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.74269	100.00000	7.70830				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.63355	100.53319	11.59666				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.59547	100.63883	13.55233				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.66669	100.48091	10.63288				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.28393	100.51430	11.24816				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.98981	100.60627	12.94859				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.15776	100.56147	12.11919				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.49285	100.63331	13.45002				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.23157	100.67296	14.18639				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	12.95901	100.60461	12.91788				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.11753	100.58527	13.07591				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond		100.52263	11.43819	100.52263	11.40192	0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond		100.51264	11.77139	100.51264	11.73408	0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond		100.64764	13.75967	100.64764	13.71599	0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond		100.63938	13.60573	100.63938	13.56255	0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond		100.61676	13.18489	100.61676	13.14306	0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond		100.64874	13.78019	100.64874	13.73645	0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond		100.54761	11.90083	100.54761	11.86308	0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond		100.48314	10.70786	100.48314	10.67391	0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		100.40273	9.22509	100.40273	9.19588	0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		100.68010	14.36491	100.68010	14.31930	0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		100.48314	31.89751	100.48314	31.79640	0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		100.54650	19.69613	100.54650	19.63367	0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		101.08864	3.77241	101.08864	3.75451	0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		100.52041	10.50721	100.52041	10.47389	0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		100.44745	1.86019	100.44745	1.85430	0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond		98.00000	1.58964	98.00000	1.57807	0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond		100.00000	1.48954	100.00000	1.48118	0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		100.00000	1.48954	100.00000	1.48118	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	100.00000	1.43587	100.00000	1.42586				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	35.22897	103.88434	40.48757				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.69422	101.69803	28.62366				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.40463	100.46014	18.35937				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.03832	100.45737	15.00135				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	58.51507	101.67764	58.37119				0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	99.96217	6.90500	99.94328				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.66122	98.80765	10.63539				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	78.68037	113.68077	78.48803				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	60.28131	100.00003	60.13527				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.52965	100.38660	30.45462				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.99237	101.46163	8.97030				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.08835	109.33538	7.07157				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.09975	100.46640	13.06753				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.20005	100.47150	13.16758				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.42998	109.51236	5.41711				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.53137	111.32550	25.47908				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	109.33538	4.98078	109.33538	4.96898			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.06242	114.09057	6.04757			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.57723	114.42023	8.55933			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	94.90861	100.45580	94.66609			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.02312	101.66489	9.99847			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.41061	100.00000	18.36552			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.85871	100.79789	17.81466			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.05094	100.69405	16.01139			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.81110	4.73000	107.78864			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	95.35057	100.56499	95.10667			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.27566	100.70697	16.23554			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.43783	100.40068	10.41217			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.68216	100.46304	11.65343			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.36678	100.61808	26.30185			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.35448	100.54671	13.32162			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.92530	100.52525	12.89350			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	94.46890	100.34678	94.22775			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	94.45746	100.34394	94.21634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90	On 20/03/2013	Spot Bond	100.32862	95.47106	100.32862	95.27279				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	95.47233	100.34043	95.27403				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	95.47984	100.34112	95.28152				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	94.45097	100.34682	94.20925				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.97185	100.44788	10.94980				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.62142	100.64235	13.59400				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.96086	100.44732	10.93883				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.85507	98.04956	24.80621				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.12658	100.67532	14.09812				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.08993	101.43156	13.05780				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	56.43045	101.08680	56.29241				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	58.41085	102.04635	58.26675				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	56.48937	101.11165	56.35116				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	57.67122	104.68033	57.52569				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	57.93709	96.98334	57.80054				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	56.67968	101.19191	56.54091				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	57.15505	101.39248	57.01487				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On 02/08/2013	Spot Bond	101.63872	57.73831	101.63872	57.59640			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	58.10411	101.79324	57.96110			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.27851	137.45936	15.23318			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	66.18946	101.30769	66.02546		1,620,923,040,000.00		16,000,000	8,000,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.70843	104.00517	27.63891		1,040,051,700,000.00		10,000,000	5,000,000.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.70865	100.18638	21.64077		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.27133	103.41346	12.24071		1,034,134,600,000.00		10,000,000	9,000,000.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.05644	100.62484	10.02487		0.00		0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.31794	101.45882	7.29998		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.98820	100.00000	11.96546		0.00		0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.61216	254.50193	4.59151		0.00		0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.51724	265.81898	4.49642		0.00		0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.65489	249.70910	4.63432		0.00		0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.14757	117.34620	3.13968		0.00		0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.22881	101.41744	7.21108		0.00		0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.41718	117.54524	3.40832		0.00		0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.04429	101.77641	11.01711		0.00		0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.37478	100.01476	11.34722		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	101.49749	57.40384	101.49749	57.26291			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.11442	101.25022	7.09698			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	43.26937	100.29734	43.16312			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.93569	90.41057	2.92952			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	91.90674	100.18030	91.67775			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	94.01944	100.00000	93.78081			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	67.12346	100.68430	66.91265			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.91341	100.00000	0.91055			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.84603	101.11871	12.80509			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	65.07194	100.52362	64.86561			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	64.27276	100.43945	64.06912			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.96877	101.12618	7.94365			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.23219	101.07593	16.18048			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.19136	100.44759	8.16541			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.36903	100.44015	30.27280			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.57734	100.76967	14.53102			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	27.79691	101.24351	27.67343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	101.17008	50.37751	101.17008	50.15385			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.07826	100.00000	3.05516			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	44.32176	100.00000	43.98908			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.61712	2.25000	101.59651			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.24326	100.00000	2.22642			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	30.27922	105.55013	30.20840		1,562,353,024,260.00	14,802,000	7,391,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	22.49504	106.51279	22.44205		27,336,188,015,130.00	256,647,000	255,883,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	12.76290	104.36488	12.73332		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	105.51532	11.02963	105.51532	11.00384		3,165,459,600,000.00	30,000,000	20,000,000.00	
FRX18	On 14/04/2018	Spot Bond	113.83008	10.89016	113.83008	10.86325		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.96559	9.93865	108.96559	9.92165		589,612,807,490.00	5,411,000	2,716,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	13.93175	117.28648	13.89666		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	102.81960	11.42047	102.81960	11.39475		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	79.83345	10.78858	79.83345	10.76869		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.94835	15.29479	100.94835	15.25701		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	24.08624	100.00000	23.90544		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	100.01778	22.09841	100.01778	22.02941		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	104.81266	12.26151	104.81266	12.23315		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On 27/02/2013	Spot Bond	100.00000		82.81779	100.00000	82.63853			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000		89.45457	100.00000	89.24798			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000		83.65136	100.00000	83.47069			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710		98.64016	100.63710	98.37261		4,226,758,200,000.00	42,000,000	1,000,000.00	
GPT20	On 30/01/2013	Spot Bond	100.00000		84.29561	100.00000	84.10138		1,400,000,000,000.00	14,000,000		0.00
GRA292	On 15/02/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016		93.64796	99.03016	93.41062			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000		87.11217	100.00000	86.90476			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000		83.33333	100.00000	83.14351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.44600	100.01501	7.42796			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.42946	100.01973	9.40661			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.30307	100.00000	2.27937		1,420,000,000,000.00	14,200,000	12,400,000.00	
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.30307	100.00000	2.27937		2,810,000,000,000.00	28,100,000	28,100,000.00	
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.30307	100.00000	2.27937		15,070,000,000,000.00	150,700,000	150,700,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.24908	100.00000	2.23917		0.00	0	0.00	
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.30307	100.00000	2.27937		0.00	0	0.00	
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.30307	100.00000	2.27937		0.00	0	0.00	
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
GRT01	On 08/12/2014	Spot Bond	100.57078	22.92084	100.57078	22.86442		0.00	0	0.00	
GRT02	On 13/05/2016	Spot Bond	101.42786	11.56782	101.42786	11.53945		0.00	0	0.00	
GRT03	On 15/10/2015	Spot Bond	99.93193	16.01518	99.93193	15.97642		0.00	0	0.00	
GRT04	On 15/09/2016	Spot Bond	100.43806	11.60433	100.43806	11.57579		0.00	0	0.00	
GRT05	On 25/01/2015	Spot Bond	102.01673	19.79489	102.01673	19.74608		0.00	0	0.00	
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.95807	100.31458	11.92870		0.00	0	0.00	
HILB01	On 18/07/2015	Spot Bond	99.88260	17.17468	99.88260	17.09923		0.00	0	0.00	
HILB02	On 13/09/2017	Spot Bond	100.51108	11.17687	100.51108	11.12697		0.00	0	0.00	
HILC02	On 17/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	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 19/12/2012	Spot Bond	105.54321	94.30384	105.54321	105.54321	94.05091			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	94.30384	105.54321	105.54321	94.05091			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	63.47508	100.00000	100.00000	63.35499			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	70.18561	100.00000	100.00000	70.05245			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	58.71233	101.63173	101.63173	58.56803			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.63656	101.67762	101.67762	15.59812			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.77607	105.13866	105.13866	16.73358			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	94.34561	105.76786	105.76786	94.09206			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	58.82733	101.68917	101.68917	58.68267			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.96139	101.75803	101.75803	15.92211			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.60098	117.06290	117.06290	14.56031			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	94.39954	106.05795	106.05795	94.14520			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	59.03423	101.79257	101.79257	58.88893			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.37850	101.86140	101.86140	16.33816			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.99966	117.06290	117.06290	14.95787			0.00	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 19/12/2012	Spot Bond	107.08651	94.59078	107.08651	94.33364			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	59.30991	101.93042	59.16375			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.88749	101.98773	16.84585			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	94.82525	108.34719	94.56466			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	95.17209	110.21153	94.90638			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.27656	115.88630	11.24858		8,372,321,629,800.00		72,246,000	35,079,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.46541	272.42396	4.44448		52,850,248,240,000.00		194,000,000	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.47092	271.70682	4.45000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.74813	101.83148	11.72188		6,008,464,645,920.00		59,004,000	29,404,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.73088	102.02133	11.70463			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.26000	110.26778	1.26000	110.25513		418,320,000,000.00		332,000,000	170,656,000.00
I2038	On 31/01/2038	Spot Bond	1.90000	108.97411	1.90000	108.95973		30,400,000,000.00		16,000,000	292,342,000.00
I2050	On 31/12/2050	Spot Bond	2.05500	113.94124	2.05500	113.92532		73,980,000,000.00		36,000,000	484,893,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.27292	95.45000	21.23390			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	96.13465	100.50759	95.88504			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	97.60970	100.56563	97.35212		201,131,260,000.00		2,000,000	1,000,000.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.44372	109.26558	23.38733			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	96.57203	100.86049	96.31849			0.00	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	22.58889	102.46253	22.53234			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.76815	100.92206	16.72675			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	62.32071	100.23329	62.16776			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	44.04265	100.52781	43.93428			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	43.58622	100.74849	43.47876			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	40.63855	103.45013	40.54506			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.58725	108.14435	15.55007			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.43441	111.48026	11.40646			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.48550	102.47730	37.40039			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	40.05831	99.82217	39.96142			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	25.87986	100.88835	25.81666			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.91792	106.87614	25.85559			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.60919	105.97204	13.57778			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.67749	101.15611	26.61219			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.05140	101.23137	10.02678		526,403,124,000.00	5,200,000	1,300,000.00	
IBL34	On 31/01/2017	Spot Bond	119.59470	4.73360	119.59470	4.72155			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.06599	121.25275	3.05810			0.00	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	22.00681	100.15533	21.93800			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.26637	100.16252	10.23427			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.32437	105.78604	10.30031			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.69951	100.66354	16.64650			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.81997	100.43811	8.79202			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.38797	100.00000	9.31750			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	9.27159	100.00000	9.16774			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.33672	100.00000	8.24253		5,700,000,000.00		57,000	21,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	71.69643	100.00000	71.56192			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00457	100.00000	0.00455			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.95838	99.89211	18.91623			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.95838	99.89211	18.91623			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.49351	100.97091	9.47244			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.43547	5.00000	103.40775			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.32835	101.37699	13.28624			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.59271	101.30327	12.55296			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	13.72652	100.00000	13.62191			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.22161	112.11249	17.17954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	100.20174	22.50700	100.20174	22.45178			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.50700	100.20174	22.45178			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.79018	101.14829	9.75932			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.65980	100.00000	8.63859			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	57.26966	101.89135	57.01393			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	50.71860	101.88356	50.49212			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	49.22645	101.64472	49.00708			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.97201	101.44581	23.91773			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	67.11761	100.58397	66.79668			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	43.86146	100.00000	43.52864			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	69.78816	104.33728	69.65519			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.99140	101.67347	13.95700			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	85.48009	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
IND205	On 31/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	54.76670	100.00000	54.64515			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	66.81307	99.34271	66.81307			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	98.92426	99.22914	98.65893			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	97.09923	99.12821	96.84385			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	95.34384	99.02750	95.09784			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	88.94450	98.62666	88.73125			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	87.48397	98.52695	87.27786			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	86.07344	98.42745	85.87412			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		5,000,000,000,000.00	50,000,000	50,000,000.00	
IND309	On 26/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		40,000,000,000,000.00	400,000,000	400,000,000.00	
IND310	On 05/03/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	100.00000		77.00422	100.00000	76.84211			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000		75.88358	100.00000	75.72614			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000		74.79508	100.00000	74.64213			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		73.73737	100.00000	73.58871			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		72.70916	100.00000	72.56461			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		71.70923	100.00000	71.56863			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.24114	100,000.00000	0.23956			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		70.59961	100.00000	70.46332			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		70.46332	100.00000	70.32755			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		70.32755	100.00000	70.19231			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		70.19231	100.00000	70.05758			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000		70.05758	100.00000	69.92337			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000		69.92337	100.00000	69.78967			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000		69.78967	100.00000	69.65649			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000		69.65649	100.00000	69.52381			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		69.52381	100.00000	69.39163			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		69.39163	100.00000	69.25996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On 04/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	50.66938	100.00000	50.55693			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.99842	100.00000	49.88746			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.22686	100.00000	49.11761			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	43.65648	100.00000	43.39695			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	42.10548	100.00000	41.87847			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	40.86117	100.00000	40.65962			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	39.84118	100.00000	39.66009			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	74.25280	101.10218	73.95931			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	85.25834	100.97718	85.06300			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	82.03117	101.06512	81.85013			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.15747	100.29400	15.12065			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.35267	103.81357	18.30669			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.66188	101.94170	17.61835			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	97.60081	100.51669	97.34270			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.30854	100.34045	9.28567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On 28/02/2013	Spot Bond	100.00000	83.60634	100.00000	83.42576			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.77264	100.81708	25.70907			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.11143	100.33341	11.08413			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	95.76255	100.35507	95.51556			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	91.12833	100.00000	90.68162			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.60247	6.50000	100.59062			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	88.81426	100.13131	88.53464			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	86.23226	99.98478	85.96859			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	98.53832	100.42362	98.27658			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	97.27550	100.41625	97.02051			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.54719	100.44355	11.51061			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	92.53223	100.14548	92.30402			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.18323	100.16956	29.09198			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	92.82416	100.49744	92.35081			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	62.51548	100.49744	62.23642			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	87.88809	100.32608	87.46435			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	87.46558	100.31481	87.04594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING172	On 28/11/2012	Spot Bond	100.14110	98.64677	100.14110	98.38050				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	95.86204	100.14461	95.07521				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	64.34247	100.14677	63.89370				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	66.11189	100.14677	68.28768				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	95.86203	100.14488	95.07519				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	19.07457	100.00000	18.94169				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	12.71638	100.00000	12.62779				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	85.31492	101.21767	85.11815				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	56.86748	101.23672	56.72819				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	56.86748	101.23672	56.72819				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	59.82233	99.91080	59.67753				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	50.19675	100.00000	50.07381				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.08300	100.24109	24.02454				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.94630	102.25661	23.88712				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	45.79687	100.77468	45.68394				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.57187	99.93260	21.50456				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	99.93094	13.52296	99.93094	13.48076			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.17416	99.92988	10.14242			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.51439	104.73009	11.48778			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.31811	104.25515	39.22708		1,563,827,250.00		15,000	100,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.00917	100.91681	16.96717			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.70739	108.21861	11.67945		5,432,574,222,000.00		50,200,000	13,043,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	25.27763	101.03261	25.21583			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.23735	100.34728	18.19254			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.29333	109.98505	23.23762			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.53396	100.44886	10.50806			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.44287	100.75653	9.41958			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.29540	110.94012	3.28750		22,188,024,000.00		200,000	100,000.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.50225	124.10625	2.49541			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	69.26803	100.58379	68.94442			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.93226	100.18782	8.90432			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.18919	99.99997	9.14877			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.65924	101.62507	8.62066			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.45966	100.60774	0.45761		20,121,548,000.00		200,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	100.28878	0.00749	100.28878	100.28878	0.00745			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	53.28703	100.00000	100.00000	52.86417			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.55996	100.00000	100.00000	2.54291			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.46352	100.00000	100.00000	2.44579			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	42.54524	100.00000	100.00000	42.22240			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	77.60018	102.06373	102.06373	77.44071			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	92.09213	100.17994	100.17994	91.86549		400,719,760,000.00	4,000,000	1,000,000.00	
IV08	On 30/04/2018	Spot Bond	117.77551	12.94382	117.77551	117.77551	12.91075			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.00767	101.74618	101.74618	9.98304		5,616,389,136,000.00	55,200,000	18,400,000.00	
IV19A	On 31/03/2028	Spot Bond	124.10625	2.47570	124.10625	124.10625	2.46893			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	85.08159	100.00000	100.00000	84.88372			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	82.39278	100.00000	100.00000	82.20721			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	81.11111	100.00000	100.00000	80.93126			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000	79.69432			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	58.93288	100.00000	100.00000	58.80210			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	54.52388	100.00000	100.00000	54.40288			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	66.81940	99.31432	99.31432	66.81939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA248	On 29/11/2012	Spot Bond	99.20028	98.39548	99.20028	98.13305			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	96.59076	99.09942	96.33812			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	94.85453	98.99876	94.61112			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	88.51929	98.62399	88.30807			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	87.07598	98.49850	86.87184			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	85.67926	98.39906	85.48181			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA316	On 18/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906	0.00	0	0.00	0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	0.00	0	0.00	0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430	0.00	0	0.00	0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701	0.00	0	0.00	0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020	0.00	0	0.00	0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387	0.00	0	0.00	0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800	0.00	0	0.00	0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259	0.00	0	0.00	0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765	0.00	0	0.00	0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317	0.00	0	0.00	0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915	0.00	0	0.00	0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559	0.00	0	0.00	0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248	0.00	0	0.00	0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982	0.00	0	0.00	0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761	0.00	0	0.00	0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357	0.00	0	0.00	0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	43.17571	100.00000	42.92635			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	41.72292	100.00000	41.50379			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	40.54967	100.00000	40.35441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA351	On 19/12/2013	Spot Bond	100.00000	39.58273	100.00000	39.40675			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	61.43390	100.11329	61.28492			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.32382	101.15218	7.30590			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	39.08502	101.33204	38.98921			0.00	0	1,050,000.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.42093	101.39683	16.34789			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	90.75135	100.01454	90.53211			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	52.08293	101.10215	51.85182			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	84.86858	100.97704	84.67503			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	58.89179	100.00000	58.45449			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	71.81053	100.00000	71.67705			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	37.83586	100.00000	37.55187			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.59070	100.00000	10.51121			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.46316	100.00000	86.26575			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	86.32000	100.00000	86.12293			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	88.47877	103.25721	88.27033			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	83.46351	102.85510	83.27920			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.98351	100.85336	2.97204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	100.00000	2.60808	100.00000	2.58850			600,000,000,000.00	6,000,000	3,000,000.00
KSP003	On 01/02/2013	Spot Bond	100.00000	86.98244	100.00000	86.78294			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	76.49484	100.00000	76.34030			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.88384	146.46402	9.85389			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	57.85439	101.88203	57.71188			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.83993	100.15505	21.78637			0.00	0	1,000,000.00
LGL02	On 13/08/2017	Spot Bond	100.36228	10.90675	100.36228	10.86563			1,229,638,654,560.00	12,252,000	7,274,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.95971	98.87452	1.95233			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	88.31502	98.55765	88.10491			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	51.85640	101.08680	51.62633			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	98.39374	99.30957	98.13103			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	95.33876	99.14082	95.09251			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	88.30000	98.70105	88.08967			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	77.55067	97.83334	77.38981			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	57.13147	100.00000	56.70265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	88.88838	99.92980	88.67787				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	41.08785	99.92873	40.98837				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	65.41003	100.85528	65.25037				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	30.16310	100.87824	30.08946				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.97005	100.00907	28.89986			300,027,210,000.00	3,000,000	1,000,000.00	
MBF028	On 16/04/2015	Spot Bond	99.91959	21.08142	99.91959	21.01564				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	13.08836	100.16737	12.99106				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.17306	100.17350	2.16360			701,214,500,000.00	7,000,000	7,000,000.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	85.84981	100.00000	85.65201				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	85.77757	101.40172	85.57713				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	39.37343	101.42165	39.27684				0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	81.33080	100.00000	99.72678				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.89566	100.00000	39.79901				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	82.09977	100.00000	81.91853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	37.90420	100.00000	37.81238			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.35119	100.00000	41.25102			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.20582	100.00000	25.14409			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.93927	100.00000	19.89097			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.40024	100.00000	6.38457			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.62559	100.00000	15.58732			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.66736	106.46019	9.64472		319,380,570.00	3,000	15,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	96.20974	100.46941	95.95938			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.14885	100.55268	23.09188			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.66163	100.10089	27.60002			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.70611	100.10166	27.64441			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.43492	100.10553	11.40946			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.40319	102.05054	10.37991			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.26915	102.14122	10.24615			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.53313	100.13874	13.50297			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.09203	102.46074	13.06264			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.44374	102.63527	13.41351			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.64740	109.14290	27.58168		32,218,984,080,000.00	295,200,000	86,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.07547	100.35527	13.04334				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.78310	100.36949	7.76398				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.37529	108.22148	11.34540				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.02986	105.26282	17.98779			5,347,877,570,100.00	50,805,000	25,400,000.00	
MIL01	On 31/05/2015	Spot Bond	100.76354	16.04820	100.76354	15.99720				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.06709	106.38091	10.04365				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	64.98905	100.73012	64.82884				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.80676	106.29569	9.78395			1,494,517,401,400.00	14,060,000	6,946,000.00	
MTN02	On 13/07/2014	Spot Bond	109.35704	34.48509	109.35704	34.40344			471,328,842,400.00	4,310,000	2,141,000.00	
MTN03	On 13/07/2015	Spot Bond	108.68196	21.03784	108.68196	20.98828			4,216,860,048,000.00	38,800,000	14,700,000.00	
MTN04	On 13/07/2017	Spot Bond	112.43670	13.88873	112.43670	13.85509			742,644,403,500.00	6,605,000	4,364,000.00	
MTN05	On 28/10/2013	Spot Bond	105.38322	50.05514	105.38322	49.93887			21,076,644,000.00	200,000	100,000.00	
MTNC10	On 06/12/2012	Spot Bond	99.21764	96.58683	99.21764	96.33391				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	87.26553	98.63643	87.06022				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	76.14784	97.71856	75.99292				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.91614	100.00000	5.90181				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10122	100.00000	0.10098				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205		On 14/08/2020	Spot Bond	100.00000	6.19694	100.00000	6.18192		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.27351	100.00000	6.25831		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.75905	100.89771	5.74498		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.90718	5.81920	100.90718	5.80499		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.92303	5.91942	100.92303	5.90497		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.93092	5.96953	100.93092	5.95494		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	6.02965	100.94038	6.01492		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	6.17989	100.96406	6.16479		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.28000	100.97993	6.26465		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.39009	100.99728	6.37448		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.49015	101.01305	6.47429		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.54018	101.02081	6.52419		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.13978	101.11573	7.12231		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.83795	101.22620	7.81875		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10122	100.00000	0.10098		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10122	100.00000	0.10098		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	106.03218	8.00000	105.98711		8,000,000,000.00	1,000,000	1,000,000.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	39.33533	101.70052	39.23858		813,604,160,000.00	8,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	101.25975	27.05526	101.25975	26.98898				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	18.57483	100.87403	18.52948				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.35130	101.31348	8.33084				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	17.92812	100.75760	17.84880				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.56044	100.79541	8.52254				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	18.86952	110.77590	18.82363			2,459,224,980,000.00		22,200,000	15,067,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.79126	101.00801	17.74729			404,032,040,000.00		4,000,000	1,000,000.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.78759	118.84122	11.75726			1,239,395,083,380.00		10,429,000	5,111,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.28078	30.23292	4.27768				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	87.76754	102.03598	87.55790				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.36140	111.25692	20.31198			3,053,376,522,568.08		27,444,374	13,722,187.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.55216	101.70058	20.50162				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.87843	101.79234	7.85903				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	39.64256	103.06649	39.55162				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	42.63748	100.27352	42.53280				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.22787	107.67718	15.19168			1,543,983,084,020.00		14,339,000	7,113,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.26802	100.28219	13.23545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	117.77042	83.92558	117.77042	83.72762			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	86.55413	101.18874	86.34985			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	97.97536	100.66622	97.71520			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.49119	100.00000	29.43524			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.25044	100.00000	37.17977			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.12379	100.00000	28.07043			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.66743	100.00000	26.61684			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	24.04683	100.88001	23.98812			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	96.60172	100.53804	96.34887			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	93.43528	100.29682	93.19928			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	93.18487	100.27583	92.95015			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	93.18487	100.27583	92.95015			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	93.18487	100.27583	92.95015			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.48840	100.26098	22.43380			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.93160	100.01676	21.87846			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.53705	99.92572	21.48491			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.09988	100.72872	18.05526			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.28881	78.84167	17.26138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.11629	100.68736	14.08150			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.42835	101.44317	12.39784			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.05213	101.58167	13.02006			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.37238	101.36186	12.34204			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.75939	99.92294	11.73093			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	86.67697	100.00000	86.47725			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.13533	74.70107	14.11374			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.91595	100.71896	64.75767			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.00002	100.42509	42.91361			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.92636	100.41859	42.84011			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.09142	100.13494	18.01178			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.74246	101.09351	8.70366			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.26994	100.28784	2.25924			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.49708	100.21716	11.44095			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.10154	100.00000	3.07826			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.24159	108.64353	19.19551			0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12A		On 14/12/2012	Spot Bond	100.43443	95.90212	100.43443	95.65330		0.00	0	0.00
NED12B		On 14/12/2012	Spot Bond	103.93706	99.25463	103.93706	98.98866	415,748,240,000.00		4,000,000	2,000,000.00
NED6		On 20/09/2013	Spot Bond	103.85854	56.45346	103.85854	56.32316	1,193,014,532,579.72		11,486,918	14,843,459.00
NED8		On 08/02/2014	Spot Bond	105.20960	43.75148	105.20960	43.65110	883,760,640,000.00		8,400,000	21,081,000.00
NED9		On 06/07/2017	Spot Bond	100.00389	7.75853	100.00389	7.73973		0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	122.15519	12.70780	122.15519	12.67438		0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	109.62449	9.38284	109.62449	9.35818		0.00	0	0.00
NET41		On 16/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	100.87482	12.35328	100.87482	12.29796		0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	154.74879	6.34082	154.74879	6.32049		0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	110.78287	11.41094	110.78287	11.38363		0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	112.47442	9.37157	112.47442	9.34637		0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	100.87478	11.33490	100.87478	11.30723		0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	100.84223	36.65634	100.84223	36.56688		0.00	0	0.00
NQ1A14		On 22/05/2013	Spot Bond	100.77827	81.17448	100.77827	80.99693		0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	100.82862	18.36906	100.82862	18.31129		0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	114.30671	9.39147	114.30671	9.36584		0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	100.88848	36.86849	100.88848	36.77847		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.82727	81.23865	100.82727	81.06088				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	18.52627	100.85447	18.46800				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	9.73665	112.37668	9.71048				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	37.11796	100.94287	37.02728				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	81.32419	100.89257	81.14614				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	18.81574	100.90208	18.75653				0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	81.34501	100.00000	81.34500				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	81.33667	100.90209	81.15858				0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	81.46500	100.00000	81.46500				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	81.41272	100.92679	81.23443				0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	81.52501	100.00000	81.52500				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	81.49700	101.02443	81.31839				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	81.61277	101.11272	81.43377				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.38405	101.14634	8.36353				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.60417	101.06357	12.57335				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	51.95422	133.37761	51.80359			8,002,656,600,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	112.65666	35.50697	112.65666	35.41943			28,766,878,131,000.00	255,350,000	129,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	127.61916	15.66745	127.61916	15.62525		1,914,287,400,000.00	15,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559		0.00	0	0.00	
NRA022	On 31/10/2022	Spot Bond	133.90446	9.76739	133.90446	9.73978		1,215,584,687,880.00	9,078,000	2,501,000.00	
NRA023	On 31/05/2023	Spot Bond	166.40319	3.64903	166.40319	3.63669		27,290,123,160,000.00	164,000,000	82,000,000.00	
NRA028	On 30/11/2028	Spot Bond	132.37089	15.08339	132.37089	15.04158		1,614,924,858,000.00	12,200,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	99.96864	88.18804	99.96864	87.98060		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	99.87889	40.64618	99.87889	40.54783		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	99.88231	40.51286	99.88231	40.41482		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.83987	10.63147	101.83987	10.60528		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	101.27473	19.71097	101.27473	19.66268		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	101.19990	53.48137	101.19990	53.24387		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.37662	16.31498	101.37662	16.24242		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.33879	100.00000	15.30162		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.38866	100.00000	15.35138		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.41859	100.00000	15.38124		0.00	0	0.00	
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.13679	100.00000	16.09770		0.00	0	0.00	
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.93480	100.00000	16.89377		0.00	0	0.00	
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.92233	100.00000	21.86921		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	110.62267	15.60022	110.62267	15.56252		38,464,166,095,020.00	347,706,000	95,648,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.31810	100.00000	4.29911		0.00	0	0.00	
PBET01	On 13/09/2015	Spot Bond	109.71000	12.52288	109.71000	12.49749		0.00	0	0.00	
PCF03	On 06/04/2015	Spot Bond	100.00000	23.42457	100.00000	23.36782		0.00	0	0.00	
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.72195	100.00000	6.70549		0.00	0	0.00	
PMM02	On 13/06/2013	Spot Bond	100.48296	63.86022	100.48296	63.65781		0.00	0	0.00	
PMM04	On 25/01/2013	Spot Bond	98.38076	85.48412	98.38076	85.28761		0.00	0	0.00	
PNP03	On 21/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	
PNP05	On 21/08/2013	Spot Bond	100.00000	58.74412	100.00000	58.61376		0.00	0	0.00	
PNP06	On 21/11/2012	Spot Bond	100.73845	68.26032	100.73845	68.26032		0.00	0	0.00	
PNP07	On 21/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.59722	100.42050	30.52200		0.00	0	0.00	
PR2A2B	On 15/12/2012	Spot Bond	103.78737	98.82766	103.78737	98.56390		0.00	0	0.00	
PR2A3B	On 15/12/2012	Spot Bond	100.37625	95.62111	100.37625	95.37379		0.00	0	0.00	
PR2A4D	On 15/06/2013	Spot Bond	100.37300	63.75711	100.37300	63.60045		0.00	0	0.00	
PR2A9D	On 15/06/2013	Spot Bond	100.39251	63.92493	100.39251	63.76782		0.00	0	0.00	
PR2A9E	On 15/09/2013	Spot Bond	100.41791	64.14305	100.41791	63.98537		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1B	On 15/12/2012	Spot Bond	100.38925	95.66754	100.38925	95.42008			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.75230	100.43155	30.67669			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	99.03386	103.92808	98.76921			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	64.20460	100.42500	64.04675			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	64.49925	100.42441	64.34067			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	95.74881	100.41200	95.50108			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.09889	100.45623	31.02241			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	64.70790	100.48342	64.54874			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	95.95779	100.47042	95.70937			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.48186	100.48350	31.40442			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	65.15522	100.53526	64.99487			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	37.46237	101.01119	37.37080			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	40.17176	115.36704	39.99997			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.95734	90.32933	25.90395			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.18387	36.97373	1.18277			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	5.41000	123.37740	5.44500	123.25743		202,951,976,726,000.00	514,228,600	3,825,300,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	29.52519	122.26482	29.39375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	85.50505	13.53402	85.50505	13.50744			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	24.55598	128.79704	24.44271			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.44236	81.26980	7.42835			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	62.60620	106.08559	62.46157			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.57000	129.53958	7.62500	128.96262		203,139,656,014,480.00	834,829,064	2,086,601,662.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.11086	34.66514	1.10989			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.06007	32.55096	1.05920			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.81113	122.32006	213.79215	121.90676		475,943,575,380,000.00	226,000,000	670,000,000.00	
R197	On 07/12/2023	Spot Bond	1.19000	280.48101	1.22000	279.71695		607,435,024,000.00	510,449,600	121,763,000.00	
R201	On 21/12/2014	Spot Bond	5.00500	110.99830	5.02500	110.94244		15,185,645,475,000.00	034,095,000	1,005,555,000.00	
R202	On 07/12/2033	Spot Bond	1.82000	210.00048	1.82000	209.97317		5,269,013,871,940.00	895,062,567	798,406,900.00	
R2023	On 28/02/2023	Spot Bond	7.09500	106.50126	7.13500	106.18421		49,293,222,000,000.00	947,600,000	3,047,760,000.00	
R203	On 15/09/2017	Spot Bond	5.87000	111.40650	5.88500	111.32293		98,144,938,370,000.00	719,751,000	6,308,310,160.00	
R204	On 21/12/2018	Spot Bond	6.13500	112.72251	6.16500	112.54522		88,953,942,822,705.00	499,420,183	6,067,913,681.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.63286	99.20808	10.60923		200,013,410,088,000.00	016,100,000	1,415,564,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.60710	100.00000	41.50630		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.00000	105.40690	5.02500	105.36463		25,193,880,000,000.00	038,776,000	2,204,730,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.42000	107.26579	6.44000	107.13097		96,939,320,292,000.00	099,582,600	5,384,369,700.00	
R208	On 31/03/2021	Spot Bond	6.62000	101.81379	6.65500	101.57283		148,938,714,634,440.00	498,295,262	9,914,598,650.00	
R209	On 31/03/2036	Spot Bond	8.35000	79.48742	8.41500	78.92178		135,888,417,700,000.00	274,062,000	0,396,981,000.00	
R210	On 31/03/2028	Spot Bond	1.61000	158.22106	1.61000	158.20133		206,595,200,000.00	128,320,000	91,620,000.00	
R211	On 31/01/2017	Spot Bond	0.15000	124.28550	0.15000	124.27498		135,030,000,000.00	900,200,000	1,140,250,000.00	
R212	On 31/01/2022	Spot Bond	1.08000	129.44411	1.09000	129.32432		1,163,181,632,400.00	077,020,030	934,639,000.00	
R213	On 28/02/2031	Spot Bond	8.11500	91.07985	8.18000	90.49624		85,410,115,320,000.00	524,968,000	4,609,340,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.73832	77.73332	9.72067		320,217,552,228,080.00	983,933,688	7,252,134,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	76.86127	98.10852	76.70281		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	53.08584	95.74929	52.97123		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	36.65541	93.40448	36.57788		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	25.73795	91.01110	25.68468		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.71145	87.49080	18.67398		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.53402	85.50505	13.50744		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	9.94006	83.47163	9.92093		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.44236	81.26980	7.42835		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	92.91792	99.35642	92.68350		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	63.46481	96.68315	63.32819		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	94.26296	43.54406	94.26296	43.45227				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.34783	91.92899	30.28517				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.44226	89.76971	21.39886				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.71225	86.42385	15.68144				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.44683	84.45562	11.42482				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.49603	82.31050	8.48005				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.44094	79.97373	6.42912				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.32127	75.56089	5.31196				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.22191	73.15412	4.21472				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.53100	69.91580	3.52522				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.87449	67.83418	2.86991				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.36967	65.82731	2.36599				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.98182	63.84766	1.97882				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.86669	60.09257	1.86402				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.61225	58.22853	1.61000				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.50612	55.42223	1.50410				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.33193	53.71567	1.33020				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	52.07678	1.18869	52.07678	1.18719				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.07003	50.50256	1.06871				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.96689	49.04085	0.96573				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87985	47.63992	0.87882				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.35309	40.84619	1.35171				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.28689	39.49703	1.28562				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.23101	38.20719	1.22983				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.18387	36.97373	1.18277				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.14417	35.79392	1.14314				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.11086	34.66514	1.10989				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08307	33.58493	1.08215				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06007	32.55096	1.05920				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	46.28672	100.64880	46.17270				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	60.11322	99.92574	59.96770				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.19106	99.90770	13.15914				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	17.03177	100.96576	16.97815				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.97929	100.00000	1.97058				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	97.34083	100.56581	97.08395				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.63344	63.52712	100.63344	63.32551			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	65.33672	100.61948	65.12939			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	62.76447	100.62865	62.48400			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.64201	100.22952	21.58890			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.83948	100.00000	75.73726			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	96.54482	100.48281	96.28890			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.04677	101.67229	27.97781			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.47920	5.87500	104.46261			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	14.71847	100.93776	14.65325			0.00	0	2,000,000.00
RES13	On 09/01/2013	Spot Bond	100.29264	88.56267	100.29264	88.34768			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	51.50224	100.11180	51.11536			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	12.64719	100.00000	12.55227			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	31.63582	100.68733	31.55787		402,749,320,000.00	4,000,000	2,000,000.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	100.34407	101.03586	100.07159			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	98.09271	101.10798	97.82616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.70350	24.38517	102.70350	24.32467			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.86979	100.28309	13.84226			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.04594	102.22019	12.01618			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.43851	101.97649	15.40045			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.43851	101.97649	15.40045			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	57.38689	99.90414	57.13473			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	48.20306	100.99069	68.57550			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	66.71225	100.58819	66.41424			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	49.25223	100.00000	48.88255			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.98271	100.38461	4.96049			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.43318	100.43152	0.43125			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	46.37964	100.88031	46.26515			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	40.02879	100.00000	39.94954			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	23.07226	101.00223	23.01587			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.76154	5.25000	101.74721			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72531	100.00000	0.72354			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.94329	100.00000	3.93373			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	100.00000	22.28542	100.00000	22.20024				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.91319	109.50878	9.88943			1,182,694,824,000.00	10,800,000	5,316,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	86.69834	100.00000	100.00000			114,500,000,000,000.00	145,000,000	550,000,000.00	
SBC2	On 28/04/2016	Spot Bond	105.69036	8.44290	105.69036	8.42623				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.87893	117.11129	16.83670			6,956,410,626,000.00	59,400,000	29,700,000.00	
SBK13	On 24/11/2016	Spot Bond	100.96377	11.52875	100.96377	11.50058				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	9.75994	109.76738	9.73665			6,586,042,800,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	7.54172	101.55586	7.52320				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.47475	100.47716	8.45391				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.94628	101.44951	8.91830			20,289,902,000.00	200,000	1,100,000.00	
SBK18	On 24/10/2020	Spot Bond	100.00000	13.48411	100.00000	13.38290			20,000,000,000.00	200,000	100,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	13.53978	100.00000	13.43815				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.64461	110.28697	23.58824			3,313,461,726,680.00	30,044,000	15,067,000.00	
SBK8	On 10/04/2013	Spot Bond	101.21158	75.28949	101.21158	75.13881			2,076,659,198,440.00	20,518,000	10,259,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.20396	101.86258	10.18091			1,410,287,420,100.00	13,845,000	6,860,000.00	
SBK11	On 09/04/2014	Spot Bond	127.67688	35.89369	127.67688	35.79358			51,070,752,000.00	400,000	200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	159.66556	40.47735	159.66556	40.34633			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	66.06224	152.98792	65.88252			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.20274	117.95662	20.15106			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.11893	118.36117	20.06733			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.07711	118.56412	20.02555			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	70.01267	143.82678	69.82385			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.98626	103.68838	10.96094			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.16380	118.14423	20.11216			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.14285	118.24540	20.09123			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	59.19127	211.65251	58.99491			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	76.35015	100.00000	76.19559			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.15481	100.42831	9.13231			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.01768	99.21990	30.94224			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.82350	100.36654	31.74529			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.46195	100.15186	11.43414			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	62.07598	100.16711	61.92537			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.47978	100.00000	56.34295			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.09161	107.02647	11.06538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	101.09831	37.96436	101.09831	37.87149			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.04801	101.18390	12.01852			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.26912	100.29283	8.24882			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.08175	100.00000	1.07936			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.53569	100.30374	8.51473			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.19685	112.35030	13.16474			0.00	0	500,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.54547	107.31305	9.52285			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.37767	101.14300	7.35441		20,228,600,000.00		200,000	100,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.57697	100.81390	21.52432			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.58184	100.85958	7.40077			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.02187	100.88565	7.00472			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.27008	107.86744	7.25796		606,754,350,000.00		5,625,000	2,756,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	12.23280	100.17939	12.20583			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.54442	102.91713	8.52485		9,674,210,220.00		94,000	517,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	78.41960	102.48454	78.25628			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.82495	118.34171	16.78250		573,365,584,950.00		4,845,000	9,395,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	69.25322	120.99445	69.06982		580,773,360,000.00		4,800,000	1,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.52285	265.12288	4.50204			53,024,576,000.00	200,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.73360	119.59470	4.72155			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.91500	112.58000	10.88529			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	95.60326	100.00000	95.37777			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22690	82.63494	0.22641			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.60878	100.00000	6.55865			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.60247	6.50000	100.59062			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.13066	100.49004	11.10328			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	62.32827	100.22255	62.17532			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.41057	100.24006	17.36785			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.51470	100.37865	10.48886			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.67775	104.63904	10.66031			5,127,312,960.00	49,000	571,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	60.72634	104.53403	60.58773			0.00	0	1,688,000.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.56766	110.17225	14.53295			1,806,824,900,000.00	16,400,000	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	67.77938	104.99511	67.62327			629,970,660.00	6,000	6,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.09386	102.86503	11.06846			3,847,152,122,000.00	37,400,000	18,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	101.14731	25.68681	101.14731	25.62394				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.66740	100.91285	9.64379				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.17375	101.15213	14.13905				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.80532	100.91985	7.78626				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.28412	110.58806	16.24500				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.13843	99.95086	21.07246				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.39098	100.74418	9.36783				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.69292	100.29998	10.66666				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.84374	101.49647	9.81261				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.63078	89.26946	8.61330				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.66397	88.92846	8.64648				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.42940	107.77651	24.38846				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.18461	97.48656	10.16266				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.15308	100.44496	9.12408				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.86923	104.60347	10.84399				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.86889	119.58561	19.81752				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.07436	101.19280	3.06206				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860	On 25/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	58.93288	100.00000	58.80210			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	58.93288	100.00000	58.80210			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	54.76670	100.00000	54.64515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	54.64515	100.00000	54.52388			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	58.93288	100.00000	58.80210			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	58.93288	100.00000	58.80210			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	66.79368	99.42961	66.79368			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	66.79335	99.43109	66.79335			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	66.79986	99.40185	66.79985			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	66.81240	99.34562	99.72856			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	98.92316	99.33096	98.65757			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	93.64784	99.03221	93.41050			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	98.39375	99.30851	98.13105			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455		20,600,000,000,000.00	206,000,000	103,000,000.00	
SYN954	On 21/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN956	On 14/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		33,200,000,000,000.00	332,000,000	166,000,000.00	
SYN960	On 28/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074		8,400,000,000,000.00	84,000,000	42,000,000.00	
SYN961	On 22/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		0.00	0	0.00	
SYN962	On 19/12/2012	Spot Bond	100.00000	93.35038	100.00000	93.11224		0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	117.60842	18.58361	117.60842	18.53645		0.00	0	0.00	
SZ25	On 30/09/2025	Spot Bond	104.75139	9.73723	104.75139	9.71472		0.00	0	0.00	
T018	On 15/07/2014	Spot Bond	100.00000	37.87704	100.00000	37.79367		0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	30.88584	100.00000	30.65400		0.00	0	0.00	
TFS06	On 20/03/2014	Spot Bond	102.75446	39.83610	102.75446	39.74494		22,194,963,360.00	216,000	108,000.00	
TFS100	On 22/01/2013	Spot Bond	98.53867	86.05990	98.53867	85.86042		0.00	0	0.00	
TFS101	On 06/02/2013	Spot Bond	98.31078	83.19409	98.31078	83.00809		0.00	0	0.00	
TFS102	On 14/12/2012	Spot Bond	99.10758	94.60552	99.10758	94.36312		0.00	0	0.00	
TFS103	On 14/03/2013	Spot Bond	97.81910	77.07264	97.81910	76.91377		0.00	0	0.00	
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66686	100.00000	66.66685		0.00	0	0.00	
TFS73	On 11/02/2013	Spot Bond	100.94335	83.06580	100.94335	82.87812		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On 12/04/2013	Spot Bond	99.98492	89.32194	99.98492	89.10880				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	88.06872	99.89383	87.86169				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.63677	101.19250	14.60094				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.46732	107.95127	14.43343				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	98.18568	100.57712	97.92379				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.46764	100.87887	37.39287				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	53.76180	100.92142	53.59261				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.20004	101.62026	8.17409				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.45230	101.66672	8.42553				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.22466	102.00557	10.20179				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.57769	100.00000	2.55299				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.57769	100.00000	2.55299				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.57769	100.00000	2.55299				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.99407	101.76658	8.96556				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.57769	100.00000	2.55299				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.15044	101.98019	10.11821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.57769	100.00000	2.55299			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.88762	102.86169	14.83999			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.57769	100.00000	2.55299			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.48820	101.66078	10.46241			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.27098	101.48088	6.25559			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.74903	101.58542	6.73245			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.80380	105.94334	6.78645			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.70243	101.79445	7.68347			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.12501	101.88733	8.10500			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.56132	102.87096	12.53011			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.19766	101.59334	10.17261			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.30232	101.62589	12.27209			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.43813	101.64915	10.41246			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.90783	101.62589	6.89086			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.01387	101.64915	6.99662			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.06687	101.66078	7.04950			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.27784	101.61194	10.25258			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.43813	101.64915	10.41246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.98840	101.77704	10.96136				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.59628	101.77704	7.57758				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.98840	101.77704	10.96136				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.78684	101.96303	11.75779				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.65177	102.00952	8.63044				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.73701	101.95141	11.70808				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.69543	102.88090	15.65642				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.82994	102.93896	12.79805				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.84276	102.91574	15.80338				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	42.10367	100.16956	42.00151				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.77959	115.34604	20.72767			739,022,078,280.00	6,407,000	3,108,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	10.85509	98.42479	10.83479				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.42455	113.10271	9.40125			236,160,041,917,940.00	088,014,000	997,941,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	10.88764	114.87864	10.86037			89,094,473,887,920.00	775,553,000	303,781,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.35212	120.75839	9.32774			21,784,813,556,000.00	180,400,000	116,000,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.23412	105.49834	11.20829			53,107,864,356,000.00	503,400,000	132,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	8.81810	103.04013	8.79788			2,248,335,636,600.00	21,820,000	8,920,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.53802	100.87844	6.50906			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.69065	100.89915	6.66101			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.88389	100.92536	6.85338			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.90422	100.92812	6.87364			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.85878	101.05768	7.82392			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.33291	101.32571	13.27364			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	25.13322	100.00000	24.93147			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	13.01629	100.00000	12.91180			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	11.15406	100.00000	11.06452			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.80655	10.00000	99.77894			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81136	9.75000	99.78444			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.81497	100.00000	9.78881			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	78.24400	97.58601	78.08066			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	70.10679	96.66726	69.97686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP132	On 29/11/2012	Spot Bond	99.23248	98.39496	99.23248	98.13245				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	90.01806	98.71758	89.79943				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	66.39949	99.76004	66.27374				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	83.00729	98.31631	82.82211				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.48951	114.88602	11.46072				0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	69.10337	104.60170	69.10336				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	40.71670	99.85679	40.61819				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.55251	99.84614	13.51972				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.92584	100.02475	22.87029				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.72897	107.51485	12.69875				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.78987	100.00000	56.65229				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.01815	100.00000	56.88002				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	57.09425	100.00000	56.95594				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.46802	101.12514	19.40664				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.21602	101.16690	12.17750				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.10744	101.16870	9.07872				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	83.48783	100.00000	83.30751				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD005	On 28/11/2012	Spot Bond	100.62384	98.64033	100.62384	98.37282			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.39682	142.66000	8.37645			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.77576	125.92352	18.72600		23,737,590,908,160.00	188,508,000	93,578,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.46520	235.74310	6.43739		14,144,586,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	22.50907	110.71509	22.45524		3,144,308,556,000.00	28,400,000	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	112.63018	13.97142	112.63018	13.93754		25,229,160,320,000.00	224,000,000	60,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	12.49095	114.13989	12.46033		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.54320	12.45853	112.54320	12.42834		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	112.28516	12.41130	112.28516	12.38128		4,940,547,040,000.00	44,000,000	21,000,000.00	
Z006	On 31/08/2013	Spot Bond	95.75673	54.83293	95.75673	54.71455		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	94.53097	45.43264	94.53097	45.33665		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	86.34739	15.43458	86.34739	15.40450		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	92.99863	35.62027	92.99863	35.54561		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	91.84060	29.76867	91.84060	29.70759		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	85.12782	12.75145	85.12782	12.72663		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.00797	22.30185	90.00797	22.25685		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	86.33473	15.40805	86.33473	15.37803		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	64.79116	2.13861	64.79116	2.13530		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02946	100.00000	0.02941			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.60529	100.00000	19.56810			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.87915	100.00000	15.84902			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.87915	100.00000	15.84902			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.08863	100.00000	14.06190			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.08863	100.00000	14.06190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.43732	100.00000	9.41941			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.91469	100.00000	8.89778			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.38909	100.00000	8.37317			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.38909	100.00000	8.37317			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.93957	100.00000	7.92451			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.05770	100.00000	7.04431			0.00	0	0.00
Total for j-Bonds :									1,790,199,541,864,070.00	,925,977,886	108 982 820 599.00
Grand Total:									10,199,800,356,800.00	126,032,125	08 984 349 752.00