



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/11/2012

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	8.98070	8.98070	8.90900	8.90900		13.95	152,303,691.30	16,959	324,477.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	1,031.25180	1.03125	959.59610	0.95960	1,031.252	16.55	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.55180	0.00055	0.59610	0.00060	0.552	16.55	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	981.42220	0.98142	909.80280	0.90980	981.422	16.25	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.72220	0.00072	0.80280	0.00080	0.722	16.25	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	881.88450	0.88188	810.34670	0.81035	881.884	15.58	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	1.18450	0.00118	1.34670	0.00135	1.185	15.58	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	733.44340	0.73344	662.37780	0.66238	733.443	14.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	2.74340	0.00274	3.37780	0.00338	2.743	14.77	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,180.94650	1.18095	1,109.24270	1.10924	1,180.946	17.42	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.24650	0.00025	0.24270	0.00024	0.246	17.42	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	665.24970	0.66525	594.69480	0.59469	665.250	14.69	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	4.54970	0.00455	5.69480	0.00569	4.550	14.69	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	636.30110	0.63630	566.05100	0.56605	636.301	14.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	5.60110	0.00560	7.05100	0.00705	5.601	14.65	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	931.64500	0.93165	860.03890	0.86004	931.645	15.96	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.94500	0.00095	1.03890	0.00104	0.945	15.96	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	495.34140		0.49534	427.75250	0.42775	495.341	14.48	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	14.64140		0.01464	18.75250	0.01875	14.641	14.48	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	406.58500		0.40658	342.22650	0.34223	406.585	14.36	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	25.88500		0.02588	33.22650	0.03323	25.885	14.36	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	684.64930		0.68465	613.92220	0.61392	684.649	14.71	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	3.94930		0.00395	4.92220	0.00492	3.949	14.71	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	285.68290		0.28568	229.00040	0.22900	285.683	14.18	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	54.98290		0.05498	70.00040	0.07000	54.983	14.18	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	249.57110		0.24957	196.22380	0.19622	249.571	14.13	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	68.87110		0.06887	87.22380	0.08722	68.871	14.13	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	588.52790		0.58853	518.93110	0.51893	588.528	14.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	7.82790		0.00783	9.93110	0.00993	7.828	14.59	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	184.84410		0.18484	139.14190	0.13914	184.844	14.01	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	104.14410		0.10414	130.14190	0.13014	104.144	14.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	134.71060		0.13471	100.65350	0.10065	134.711	14.26	1,158,511.16	8,600	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	154.01060		0.15401	191.65350	0.19165	154.011	14.26	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	324.03860		0.32404	264.40250	0.26440	324.039	14.24	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	43.33860		0.04334	55.40250	0.05540	43.339	14.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	99.02300		0.09902	72.14680	0.07215	99.023	14.88	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	218.32300		0.21832	263.14680	0.26315	218.323	14.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	72.31670		0.07232	51.48830	0.05149	72.317	15.50	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	291.61670		0.29162	342.48830	0.34249	291.617	15.50	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	235.80070		0.23580	183.88620	0.18389	235.801	14.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	75.10070		0.07510	94.88620	0.09489	75.101	14.10	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	61.72830		0.06173	43.48220	0.04348	61.728	15.81	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	331.02830		0.33103	384.48220	0.38448	331.028	15.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	28.76180		0.02876	19.70950	0.01971	28.762	17.48	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	548.06180		0.54806	610.70950	0.61071	548.062	17.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	130.68220		0.13068	97.38900	0.09739	130.682	14.32		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	159.98220		0.15998	198.38900	0.19839	159.982	14.32		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	2.95550		0.00296	1.82340	0.00182	2.956	23.46		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,422.25550		1.42226	1,492.82340	1.49282	1,422.255	23.46		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.34420		0.00034	0.16630	0.00017	0.344	25.60		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,119.64420		2.11964	2,191.16630	2.19117	2,119.644	25.60		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	65.76660		0.06577	46.52220	0.04652	65.767	15.68		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	315.06660		0.31507	367.52220	0.36752	315.067	15.68		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,330.81040		1.33081	1,259.09830	1.25910	1,330.810	18.30		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.11040		0.00011	0.09830	0.00010	0.110	18.30		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,280.84420		1.28084	1,209.13290	1.20913	1,280.844	18.01		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.14420		0.00014	0.13290	0.00013	0.144	18.01		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,230.88850		1.23089	1,159.17970	1.15918	1,230.889	17.71		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.18850		0.00019	0.17970	0.00018	0.189	17.71		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			9.10530		9.10530	9.03220	9.03220		15.53		34,390,718.10	3,777	45,283.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	612.96550		0.61297	548.88770	0.54889	612.966	14.34		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	107.66550		0.10767	116.68770	0.11669	107.665	14.34		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	452.74040		0.45274	398.16030	0.39816	452.740	14.84		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	197.44040		0.19744	215.96030	0.21596	197.440	14.84		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,037.07440		1.03707	963.09650	0.96310	1,037.074	15.10		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	31.77440		0.03177	30.89650	0.03090	31.774	15.10		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	690.60510		0.69061	622.00350	0.62200	690.605	14.43		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	85.30510		0.08531	89.80350	0.08980	85.305	14.43		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	275.89920		0.27590	236.95510	0.23696	275.899	16.16		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	420.59920		0.42060	454.75510	0.45476	420.599	16.16		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	542.86680		0.54287	484.25820	0.48426	542.867	14.43		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	137.56680		0.13757	152.05820	0.15206	137.567	14.43		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	511.41700		0.51142	454.11620	0.45412	511.417	14.56		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	156.11700		0.15612	171.91620	0.17192	156.117	14.56	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	122.42210		0.12242	101.81890	0.10182	122.422	19.44	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,017.12210		1.01712	1,069.61890	1.06962	1,017.122	19.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	375.08290		0.37508	324.76160	0.32476	375.083	15.25	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	269.78290		0.26978	292.56160	0.29256	269.783	15.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	329.90860		0.32991	286.07040	0.28607	329.909	15.53	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	324.60860		0.32461	353.87040	0.35387	324.609	15.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	60.04680		0.06005	48.82380	0.04882	60.047	23.14	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,804.74680		1.80475	1,866.62380	1.86662	1,804.747	23.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	245.30830		0.24531	209.40870	0.20941	245.308	16.59	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	490.00830		0.49001	527.20870	0.52721	490.008	16.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	195.04150		0.19504	165.11290	0.16511	195.042	17.43	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	639.74150		0.63974	682.91290	0.68291	639.742	17.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,130.94750		1.13095	1,056.74890	1.05675	1,130.948	15.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	25.64750		0.02565	24.54890	0.02455	25.648	15.47	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	101.38260		0.10138	83.84110	0.08384	101.383	20.31	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,196.08260		1.19608	1,251.64110	1.25164	1,196.083	20.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	75.20150		0.07520	61.72370	0.06172	75.201	21.83	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,519.90150		1.51990	1,579.52370	1.57952	1,519.901	21.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,225.96780		1.22597	1,151.66440	1.15166	1,225.968	15.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	20.66780		0.02067	19.46440	0.01946	20.668	15.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,178.32810		1.17833	1,104.06490	1.10406	1,178.328	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	23.02810		0.02303	21.86490	0.02186	23.028	15.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.21170		9.21170	9.13660	9.13660		16.36	38,578,599.60	4,188	11,235.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	672.49390		0.67249	611.45100	0.61145	672.494	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	220.79390		0.22079	234.85100	0.23485	220.794	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	684.66140		0.68466	622.45240	0.62245	684.661	14.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	212.96140		0.21296	225.85240	0.22585	212.961	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	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	678.23890	0.67824	616.92950	0.61693	678.239	14.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	216.53890	0.21654	230.32950	0.23033	216.539	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.41070	9.41070	9.33260	9.33260		17.39	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	845.27090	0.84527	781.00020	0.78100	845.271	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	434.57090	0.43457	448.40020	0.44840	434.571	16.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	438.78360	0.43878	397.03680	0.39704	438.784	19.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,298.08360	1.29808	1,334.43680	1.33444	1,298.084	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	880.86920	0.88087	814.01420	0.81401	880.869	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	398.06920	0.39807	409.31420	0.40931	398.069	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	855.66520	0.85567	790.94450	0.79094	855.665	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	422.86520	0.42287	436.24450	0.43624	422.865	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	896.06700	0.89607	827.23760	0.82724	896.067	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	385.36700	0.38537	394.63760	0.39464	385.367	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	832.36480	0.83236	768.66550	0.76867	832.365	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	449.56480	0.44956	463.96550	0.46397	449.565	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	583.94100	0.58394	532.01030	0.53201	583.941	18.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	863.24100	0.86324	889.41030	0.88941	863.241	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,532.92920	1.53293	1,449.48160	1.44948	1,532.929	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	122.22920	0.12223	116.88160	0.11688	122.229	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	981.66710	0.98167	908.40060	0.90840	981.667	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	320.96710	0.32097	325.80060	0.32580	320.967	15.82	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.56710	9.56710	9.49060	9.49060		17.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	972.46620	0.97247	907.78550	0.90779	972.466	18.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,005.36620	1.00537	1,017.18550	1.01719	1,005.366	18.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,499.43020	1.49943	1,419.93550	1.41994	1,499.430	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	382.33020	0.38233	379.33550	0.37934	382.330	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,466.99800	1.46700	1,387.58470	1.38758	1,466.998	15.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	399.89800	0.39990	396.98470	0.39698	399.898	15.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,435.05990		1.43506	1,355.73110	1.35573	1,435.060	15.98		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	417.95990		0.41796	415.13110	0.41513	417.960	15.98		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,812.98310		1.81298	1,733.29740	1.73330	1,812.983	15.84		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	245.88310		0.24588	242.69740	0.24270	245.883	15.84		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.23610		10.23610	10.16710	10.16710		18.83		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,767.52000		1.76752	1,722.33390	1.72233	1,767.520	16.93		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	681.42000		0.68142	705.23390	0.70523	681.420	16.93		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,741.33200		1.74133	1,700.52260	1.70052	1,741.332	16.98		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	705.23200		0.70523	733.42260	0.73342	705.232	16.98		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,715.59750		1.71560	1,679.21400	1.67921	1,715.598	17.03		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	729.49750		0.72950	762.11400	0.76211	729.498	17.03		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.98070		8.98070	8.90900	8.90900		13.95		125,729.80	14	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	115,777.91310		1.15778	108,607.90510	1.08608	115,777.913	17.29		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	27.91310		0.00028	27.90510	0.00028	27.913	17.29		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	110,786.51240		1.10787	103,617.66560	1.03618	110,786.512	17.00		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	36.51240		0.00037	37.66560	0.00038	36.512	17.00		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	105,797.77150		1.05798	98,630.80000	0.98631	105,797.772	16.70		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	47.77150		0.00048	50.80000	0.00051	47.771	16.70		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	40,295.14250		0.40295	33,910.31970	0.33910	40,295.143	13.69		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,225.14250		0.02225	3,010.31970	0.03010	2,225.143	13.69		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	24,705.71490		0.24706	19,468.50450	0.19469	24,705.715	13.84		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	6,635.71490		0.06636	8,568.50450	0.08569	6,635.715	13.84		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	68,456.38200		0.68456	61,372.45970	0.61372	68,456.382	14.66		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	386.38200		0.00386	472.45970	0.00472	386.382	14.66		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	41,159.60010		0.41160	34,733.29820	0.34733	41,159.600	13.68		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,089.60010		0.02090	2,833.29820	0.02833	2,089.600	13.68		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.10530		9.10530	9.03220	9.03220		15.53		0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	51,141.70250		0.51142	45,411.62190	0.45412	51,141.703	14.56		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	15,611.70250		0.15612	17,191.62190	0.17192	15,611.703	14.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	50,529.50340		0.50530	44,826.16910	0.44826	50,529.503	14.59	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	15,999.50340		0.16000	17,606.16910	0.17606	15,999.503	14.59	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	36,563.75700		0.36564	31,661.12450	0.31661	36,563.757	15.31	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	28,033.75700		0.28034	30,441.12450	0.30441	28,033.757	15.31	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	54,932.75020		0.54933	49,046.06080	0.49046	54,932.750	14.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	13,402.75020		0.13403	14,826.06080	0.14826	13,402.750	14.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	51,759.36320		0.51759	46,002.86370	0.46003	51,759.363	14.54	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	15,229.36320		0.15229	16,782.86370	0.16783	15,229.363	14.54	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.21170		9.21170	9.13660	9.13660		16.36	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	68,466.13730		0.68466	62,245.23850	0.62245	68,466.137	14.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	21,296.13730		0.21296	22,585.23850	0.22585	21,296.137	14.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	67,823.89220		0.67824	61,692.95390	0.61693	67,823.892	14.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	21,653.89220		0.21654	23,032.95390	0.23033	21,653.892	14.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	67,249.39040		0.67249	61,145.10020	0.61145	67,249.390	14.96	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	22,079.39040		0.22079	23,485.10020	0.23485	22,079.390	14.96	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.23390		14.23390	14.13460	14.13460		10.67	5,209,607.40	366	16,790.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,984.10050		1.98410	1,884.89210	1.88489	1,984.100	17.41	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.20050		0.00020	0.29210	0.00029	0.201	17.41	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,833.92540		1.83393	1,734.77750	1.73478	1,833.925	16.79	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.32540		0.00033	0.47750	0.00048	0.325	16.79	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,783.98280		1.78398	1,684.86300	1.68486	1,783.983	16.59	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.38280		0.00038	0.56300	0.00056	0.383	16.59	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	791.12860		0.79113	694.74970	0.69475	791.129	11.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	7.22860		0.00723	10.14970	0.01015	7.229	11.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	348.81800		0.34882	280.24900	0.28025	348.818	10.77	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	64.91800		0.06492	95.64900	0.09565	64.918	10.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,734.05050		1.73405	1,634.96420	1.63496	1,734.050	16.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.45050		0.00045	0.66420	0.00066	0.450	16.39	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	869.59470		0.86959	772.53880	0.77254	869.595	11.94	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	5.69470		0.00569	7.93880	0.00794	5.695	11.94	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	188.28600		0.18829	144.85590	0.14486	188.286	10.68	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	154.38600		0.15439	210.25590	0.21026	154.386	10.68	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	693.75030		0.69375	601.86600	0.60187	693.750	10.90	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	9.85030		0.00985	17.26600	0.01727	9.850	10.90	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	555.48580		0.55549	469.95080	0.46995	555.486	10.85	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	21.58580		0.02159	35.35080	0.03535	21.586	10.85	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.42860		14.42860	14.32670	14.32670		11.78	360,715.00	25	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,135.87300		1.13587	1,046.19370	1.04619	1,135.873	11.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	57.27300		0.05727	69.49370	0.06949	57.273	11.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,126.95730		1.12696	1,037.63180	1.03763	1,126.957	11.57	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	58.35730		0.05836	70.93180	0.07093	58.357	11.57	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	845.89240		0.84589	767.96640	0.76797	845.892	11.49	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	117.29240		0.11729	141.26640	0.14127	117.292	11.49	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	701.83590		0.70184	636.20220	0.63620	701.836	11.60	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	173.23590		0.17324	209.50220	0.20950	173.236	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,144.80660		1.14481	1,054.77760	1.05478	1,144.807	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	56.20660		0.05621	68.07760	0.06808	56.207	11.60	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	421.27370		0.42127	383.82940	0.38383	421.274	12.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	392.67370		0.39267	457.12940	0.45713	392.674	12.19	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	979.59660		0.97960	896.01850	0.89602	979.597	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	80.99660		0.08100	99.31850	0.09932	80.997	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.59470		14.59470	14.48910	14.48910		13.04	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	1,000.65340		1.00065	935.56820	0.93557	1,000.653	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	205.95340		0.20595	246.46820	0.24647	205.953	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	993.62650		0.99363	929.41650	0.92942	993.626	11.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	208.92650		0.20893	250.31650	0.25032	208.927	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	689.88580		0.68989	650.77160	0.65077	689.886	12.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	435.18580		0.43519	501.67160	0.50167	435.186	12.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	661.44210		0.66144	624.77840	0.62478	661.442	12.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	466.74210		0.46674	535.67840	0.53568	466.742	12.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	555.31880		0.55532	529.04600	0.52905	555.319	13.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	610.61880		0.61062	689.94600	0.68995	610.619	13.14	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	502.07330		0.50207	480.01680	0.48002	502.073	13.45	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	707.37330		0.70737	790.91680	0.79092	707.373	13.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,653.45510		1.65346	1,557.36450	1.55736	1,653.455	11.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	58.75510		0.05876	68.26450	0.06826	58.755	11.87	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	1,007.70930		1.00771	942.21140	0.94221	1,007.709	11.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	203.00930		0.20301	243.11140	0.24311	203.009	11.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	362.18080		0.36218	350.80680	0.35081	362.181	14.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,067.48080		1.06748	1,161.70680	1.16171	1,067.481	14.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,614.62600		2.61463	2,512.27320	2.51227	2,614.626	14.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	19.92600		0.01993	23.17320	0.02317	19.926	14.23	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.11060		0.11060	0.11100	0.11100		15.09	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,720.01090		0.02720	2,760.00890	0.02760	2,720.011	26.20	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.01090		0.00000	0.00890	0.00000	0.011	26.20	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,720.28550		0.01720	1,760.19400	0.01760	1,720.285	20.46	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.28550		0.00000	0.19400	0.00000	0.286	20.46	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	734.92870		0.00735	773.19950	0.00773	734.929	16.14	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	14.92870		0.00015	13.19950	0.00013	14.929	16.14	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	218.64910		0.00219	241.10850	0.00241	218.649	15.09	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	158.64910		0.00159	141.10850	0.00141	158.649	15.09	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11230		0.11230	0.11260	0.11260		16.72	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	554.91540		0.00555	555.49200	0.00555	554.915	16.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	324.91540	0.00325	295.49200	0.00295	324.915	16.72	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,236.42060	0.02236	2,265.01280	0.02265	2,236.421	17.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	6.42060	0.00006	5.01280	0.00005	6.421	17.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,290.25850	0.01290	1,307.70620	0.01308	1,290.259	16.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	60.25850	0.00060	47.70620	0.00048	60.259	16.89	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.47670	11.47670	11.35070	11.35070		11.00	10,386,413.50	905	73,722.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,088.06400	1.08806	962.46290	0.96246	1,088.064	14.89	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	1.36400	0.00136	1.76290	0.00176	1.364	14.89	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,078.10470	1.07810	952.52120	0.95252	1,078.105	14.82	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1.40470	0.00140	1.82120	0.00182	1.405	14.82	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	681.86930	0.68187	558.41440	0.55841	681.869	11.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	5.16930	0.00517	7.71440	0.00771	5.169	11.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	662.25730	0.66226	539.56290	0.53956	662.257	11.75	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	5.55730	0.00556	8.86290	0.00886	5.557	11.75	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,137.87950	1.13788	1,012.20140	1.01220	1,137.879	15.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	1.17950	0.00118	1.50140	0.00150	1.180	15.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	491.06840	0.49107	378.00280	0.37800	491.068	11.13	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	14.36840	0.01437	27.30280	0.02730	14.368	11.13	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	402.60030	0.40260	297.26080	0.29726	402.600	11.10	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	25.90030	0.02590	46.56080	0.04656	25.900	11.10	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,038.28260	1.03828	912.77770	0.91278	1,038.283	14.53	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	1.58260	0.00158	2.07770	0.00208	1.583	14.53	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,177.75180	1.17775	1,052.02380	1.05202	1,177.752	15.55	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	1.05180	0.00105	1.32380	0.00132	1.052	15.55	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	132.85290	0.13285	81.90260	0.08190	132.853	11.16	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	156.15290	0.15615	231.20260	0.23120	156.153	11.16	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	537.14750	0.53715	421.11440	0.42111	537.148	11.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	10.44750	0.01045	20.41440	0.02041	10.448	11.15	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,976.74060		1.97674	1,850.75040	1.85075	1,976.741	19.43	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.04060		0.00004	0.05040	0.00005	0.041	19.43	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,626.86520		1.62687	1,500.91800	1.50092	1,626.865	17.73	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.16520		0.00017	0.21800	0.00022	0.165	17.73	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.65000		11.65000	11.52100	11.52100		12.61	291,250.00	25	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	107.05880		0.10706	86.00930	0.08601	107.059	15.43	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,097.05880		1.09706	1,205.00930	1.20501	1,097.059	15.43	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	741.72000		0.74172	638.17300	0.63817	741.720	11.62	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	81.72000		0.08172	107.17300	0.10717	81.720	11.62	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	733.76020		0.73376	631.03510	0.63104	733.760	11.62	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	83.76020		0.08376	110.03510	0.11004	83.760	11.62	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	725.83860		0.72584	623.94950	0.62395	725.839	11.62	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	85.83860		0.08584	112.94950	0.11295	85.839	11.62	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	757.75300		0.75775	652.59620	0.65260	757.753	11.62	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	77.75300		0.07775	101.59620	0.10160	77.753	11.62	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.79860		11.79860	11.66690	11.66690		13.40	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	752.40990		0.75241	667.93370	0.66793	752.410	12.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	213.80990		0.21381	261.03370	0.26103	213.810	12.32	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	764.74230		0.76474	679.28780	0.67929	764.742	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	206.14230		0.20614	252.38780	0.25239	206.142	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	758.55420		0.75855	673.59200	0.67359	758.554	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	209.95420		0.20995	256.69200	0.25669	209.954	12.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.08310		12.08310	11.94430	11.94430		14.30	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,160.84320		1.16084	1,062.92260	1.06292	1,160.843	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	277.74320		0.27774	318.62260	0.31862	277.743	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,008.77810		1.00878	924.07260	0.92407	1,008.778	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	368.67810		0.36868	422.77260	0.42277	368.678	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	979.42760		0.97943	899.04870	0.89905	979.428	13.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	389.32760		0.38933	447.74870	0.44775	389.328	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	952.86350		0.95286	874.73530	0.87474	952.864	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	412.76350		0.41276	473.43530	0.47344	412.763	13.25	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.56055		110.56055	110.56350	110.56350			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	429.45000		0.42945	426.50000	0.42650	429.450		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	439.45000		0.43945	436.50000	0.43650	439.450		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	449.45000		0.44945	446.50000	0.44650	449.450		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.11721		109.11721	108.90565	108.90565			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,127.21000		3.12721	2,915.65000	2.91565	3,127.210		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	3,117.21000		3.11721	2,905.65000	2.90565	3,117.210		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	3,107.21000		3.10721	2,895.65000	2.89565	3,107.210		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			113.88565		113.88565	113.88622	113.88622			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	895.65000		0.89565	896.22000	0.89622	895.650		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	885.65000		0.88565	886.22000	0.88622	885.650		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	875.65000		0.87565	876.22000	0.87622	875.650		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			478.97100		478.97100	480.03600	480.03600				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			485.01000		485.01000	486.09100	486.09100				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			425.57000		425.57000	426.72700	426.72700				0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			430.93700		430.93700	432.11000	432.11000				0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.25720		9.25720	9.25560	9.25560			10.00	185,144.00	20	9,294.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	957.84650	0.95785	956.18710	0.95619	957.846		15.19	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.64650	0.00065	0.58710	0.00059	0.647		15.19	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	798.45930	0.79846	796.75430	0.79675	798.459		13.88	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	1.25930	0.00126	1.15430	0.00115	1.259		13.88	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,218.18310	1.21818	1,216.56620	1.21657	1,218.183		16.93	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.18310	0.00018	0.16620	0.00017	0.183		16.93	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,168.23210	1.16823	1,166.61060	1.16661	1,168.232		16.60	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.23210	0.00023	0.21060	0.00021	0.232		16.60	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,118.29490	1.11829	1,116.66750	1.11667	1,118.295		16.26	0.00	0	0.00	
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.29490	0.00029	0.26750	0.00027	0.295		16.26	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.31170		9.31170	9.30810	9.30810		11.30	465,585.00	50	4,508.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	958.23420	0.95823	954.57660	0.95458	958.234		11.74	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	15.13420	0.01513	15.07660	0.01508	15.134		11.74	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	911.10130	0.91110	907.37650	0.90738	911.101		11.66	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	18.00130	0.01800	17.87650	0.01788	18.001		11.66	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	826.19910	0.82620	822.31320	0.82231	826.199		11.52	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	24.49910	0.02450	24.21320	0.02421	24.499		11.52	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,006.33330	1.00633	1,002.69050	1.00269	1,006.333		11.93	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	13.23330	0.01323	13.19050	0.01319	13.233		11.93	0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.35900		9.35900	9.35280	9.35280			28,077.00	3	136.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	599.00000	0.59900	592.80000	0.59280	599.000			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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	619.00000		0.61900	612.80000	0.61280	619.000		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	609.00000		0.60900	602.80000	0.60280	609.000		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			9.40760		9.40760	9.40120	9.40120		12.84	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	716.68410		0.71668	706.08820	0.70609	716.684	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	199.08410		0.19908	194.88820	0.19489	199.084	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	709.82940		0.70983	699.20660	0.69921	709.829	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	202.22940		0.20223	198.00660	0.19801	202.229	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	703.01270		0.70301	692.36040	0.69236	703.013	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	205.41270		0.20541	201.16040	0.20116	205.413	12.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.71340		9.71340	9.69830	9.69830		15.23	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,600.20040		2.60020	2,586.00140	2.58600	2,600.200	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	136.80040		0.13680	137.70140	0.13770	136.800	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,557.54220		2.55754	2,543.37580	2.54338	2,557.542	14.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	144.14220		0.14414	145.07580	0.14508	144.142	14.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,515.17340		2.51517	2,501.04030	2.50104	2,515.173	14.62	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	151.77340		0.15177	152.74030	0.15274	151.773	14.62	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.96240		8.96240	8.88970	8.88970		13.57	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,209.01460		1.20901	1,136.30610	1.13631	1,209.015	17.64	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.21460		0.00021	0.20610	0.00021	0.215	17.64	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,159.08720		1.15909	1,086.37680	1.08638	1,159.087	17.39	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.28720		0.00029	0.27680	0.00028	0.287	17.39	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,109.18400		1.10918	1,036.47160	1.03647	1,109.184	17.14	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.38400		0.00038	0.37160	0.00037	0.384	17.14	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	618.24390		0.61824	545.79640	0.54580	618.244	14.44	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	5.84390		0.00584	6.09640	0.00610	5.844	14.44	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.06620		9.06620	8.99270	8.99270		13.92	0.00	0	25.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	533.91560		0.53392	473.66440	0.47366	533.916	13.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	117.71560		0.11772	130.96440	0.13096	117.716	13.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	526.98870		0.52699	467.04120	0.46704	526.989	13.55	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	120.78870		0.12079	134.34120	0.13434	120.789	13.55	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	540.89590		0.54090	480.34260	0.48034	540.896	13.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	114.69590		0.11470	127.64260	0.12764	114.696	13.53	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future				0.37400	0.37400	0.31600	0.31600			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future				0.28870	0.28870	0.32710	0.32710			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future				0.00020	0.00020	0.00020	0.00020			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future				0.00020	0.00020	0.00040	0.00040			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future				0.37520	0.37520	0.38820	0.38820			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future				0.00010	0.00010	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				0.28890	0.28890	0.32730	0.32730			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future				0.37550	0.37550	0.38860	0.38860			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future				0.00010	0.00010	0.00010	0.00010			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future				0.20320	0.20320	0.22680	0.22680			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future				0.44950	0.44950	0.34950	0.34950			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future				0.10560	0.10560	0.08160	0.08160			0.00	0	52,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACA	On 20/12/2012	Can-Do Future			9,918.15000		9,918.15000	7,954.81000	7,954.81000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future			13,015.78000		13,015.78000	10,278.06000	10,278.06000				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			7,790.97000		7,790.97000	6,217.91000	6,217.91000				0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.14450		0.14450	0.13420	0.13420				0.00	0	4,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.53250		9.53250	9.42810	9.42810		10.95		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	498.54220		0.49854	400.81930	0.40082	498.542	11.36		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	6.04220		0.00604	12.71930	0.01272	6.042	11.36		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	1,027.19100		1.02719	923.10060	0.92310	1,027.191	14.50		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.29100		0.00029	0.60060	0.00060	0.291	14.50		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	977.26180		0.97726	873.27260	0.87327	977.262	14.12		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.36180		0.00036	0.77260	0.00077	0.362	14.12		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	537.27970		0.53728	437.48010	0.43748	537.280	11.59		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	4.77970		0.00478	9.38010	0.00938	4.780	11.59		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,077.13720		1.07714	972.96830	0.97297	1,077.137	14.89		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.23720		0.00024	0.46830	0.00047	0.237	14.89		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.68150		9.68150	9.57480	9.57480		13.39		726,112.50	75	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	609.23170		0.60923	538.54020	0.53854	609.232	12.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	77.73170		0.07773	113.74020	0.11374	77.732	12.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	601.87820		0.60188	531.84400	0.53184	601.878	12.05		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	80.37820		0.08038	117.04400	0.11704	80.378	12.05		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	617.03660		0.61704	545.29360	0.54529	617.037	12.02		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	75.53660		0.07554	110.49360	0.11049	75.537	12.02		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.95190		8.95190	8.87980	8.87980		13.79		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	49.38060		0.04938	28.00680	0.02801	49.381	14.29		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
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	97.48060		0.09748	148.20680	0.14821	97.481	14.29	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	277.77450		0.27777	211.46840	0.21147	277.775	15.20	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	5.87450		0.00587	11.66840	0.01167	5.875	15.20	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	214.11340		0.21411	152.16370	0.15216	214.113	14.83	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	12.21340		0.01221	22.36370	0.02236	12.213	14.83	0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry			11.43690		11.43690	11.40000	11.40000			0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Call	136.90000		0.13690	0.00000	0.00000	136.900		0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	6,000	3,000.00
DAEU	On 21/11/2012	Any day expiry	11.39	Call	46.90000		0.04690	0.00000	0.00000	46.900		0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Call	36.90000		0.03690	0.00000	0.00000	36.900		0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Call	26.90000		0.02690	0.00000	0.00000	26.900		0.00	0	0.00
DAEU	On 21/11/2012	Any day expiry	11.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.06920		12.06920	11.90000	11.90000			0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	169.20000		0.16920	0.00000	0.00000	169.200		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	159.20000		0.15920	0.00000	0.00000	159.200		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	179.20000		0.17920	0.00000	0.00000	179.200		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.82570		8.82570	8.82570	8.82570			0.00	15,000	15,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	30,000.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	174.30000		0.17430	174.30000	0.17430	174.300	0.41	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	5.74500		0.00575	5.71640	0.00572	5.745	0.20	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	0.04500		0.00005	0.01640	0.00002	0.045	0.20	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	0.09140		0.00009	0.03130	0.00003	0.091	0.18	0.00	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 27/11/2012	Any day expiry	8.83	Put	4.39140		0.00439	4.33130	0.00433	4.391	0.18	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.17	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	14.30000		0.01430	14.30000	0.01430	14.300	0.17	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.96140		8.96140	8.88850	8.88850		14.00	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,241.44350		1.24144	1,168.55750	1.16856	1,241.444	22.14	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.04350		0.00004	0.05750	0.00006	0.043	22.14	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	1,111.48570		1.11149	1,038.61450	1.03861	1,111.486	20.88	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.08570		0.00009	0.11450	0.00011	0.086	20.88	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	961.59310		0.96159	888.76240	0.88876	961.593	19.43	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.19310		0.00019	0.26240	0.00026	0.193	19.43	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	473.94990		0.47395	403.09920	0.40310	473.950	13.86	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	2.54990		0.00255	4.59920	0.00460	2.550	13.86	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	464.11050		0.46411	393.60590	0.39361	464.111	13.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	2.71050		0.00271	5.10590	0.00511	2.711	13.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	454.43070		0.45443	384.15930	0.38416	454.431	13.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	3.03070		0.00303	5.65930	0.00566	3.031	13.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	406.56490		0.40656	337.74430	0.33774	406.565	13.78	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	5.16490		0.00516	9.24430	0.00924	5.165	13.78	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	263.25960		0.26326	203.15070	0.20315	263.260	13.87	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	21.85960		0.02186	34.65070	0.03465	21.860	13.87	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	78.80370		0.07880	51.82590	0.05183	78.804	14.51	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	137.40370		0.13740	183.32590	0.18333	137.404	14.51	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.99920		8.99920	8.92790	8.92790		13.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	528.34480		0.52834	462.04370	0.46204	528.345	13.46	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	19.14480		0.01914	24.14370	0.02414	19.145	13.46	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	519.22890		0.51923	453.42540	0.45343	519.229	13.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	20.02890		0.02003	25.52540	0.02553	20.029	13.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	510.14900		0.51015	444.86770	0.44487	510.149	13.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.51	Put	20.94900		0.02095	26.96770	0.02697	20.949	13.39	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	440.41950		0.44042	378.80620	0.37881	440.419	13.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	31.21950		0.03122	40.90620	0.04091	31.219	13.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	338.57210		0.33857	282.08030	0.28208	338.572	13.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	59.37210		0.05937	74.18030	0.07418	59.372	13.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	161.68770		0.16169	126.85810	0.12686	161.688	14.10	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	182.48770		0.18249	218.95810	0.21896	182.488	14.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,279.83720		1.27984	1,208.58560	1.20859	1,279.837	17.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.63720		0.00064	0.68560	0.00069	0.637	17.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,150.25600		1.15026	1,079.05480	1.07905	1,150.256	16.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	1.05600		0.00106	1.15480	0.00115	1.056	16.37	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	1,001.11060		1.00111	930.03290	0.93003	1,001.111	15.45	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	1.91060		0.00191	2.13290	0.00213	1.911	15.45	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			9.04560		9.04560	8.97350	8.97350		16.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	418.99950		0.41900	364.74380	0.36474	418.999	13.62	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	93.39950		0.09340	111.24380	0.11124	93.400	13.62	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	246.83440		0.24683	207.37810	0.20738	246.834	14.32	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	221.23440		0.22123	253.87810	0.25388	221.234	14.32	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	498.20260		0.49820	440.27930	0.44028	498.203	13.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	62.60260		0.06260	76.77930	0.07678	62.603	13.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	490.66500		0.49066	433.06360	0.43306	490.665	13.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	65.06500		0.06506	79.56360	0.07956	65.065	13.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,200.36330		1.20036	1,128.98250	1.12898	1,200.363	15.49	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.76330		0.00476	5.48250	0.00548	4.763	15.49	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	1,053.45240		1.05345	982.56950	0.98257	1,053.452	14.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	7.85240		0.00785	9.06950	0.00907	7.852	14.91	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	505.82350		0.50582	447.56290	0.44756	505.823	13.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	60.22350		0.06022	74.06290	0.07406	60.224	13.34	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
DAUS	On 26/02/2013	Any day expiry			9.08090		9.08090	9.00830	9.00830		14.97	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	554.17130		0.55417	493.73890	0.49374	554.171	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	93.27130		0.09327	105.43890	0.10544	93.271	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	485.86450		0.48586	428.85470	0.42885	485.864	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	124.96450		0.12496	140.55470	0.14055	124.965	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	568.55210		0.56855	507.46940	0.50747	568.552	13.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	87.65210		0.08765	99.16940	0.09917	87.652	13.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	317.15850		0.31716	272.68730	0.27269	317.158	14.90	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	256.25850		0.25626	284.38730	0.28439	256.258	14.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	561.32630		0.56133	500.57390	0.50057	561.326	13.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	90.42630		0.09043	102.27390	0.10227	90.426	13.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,243.00600		1.24301	1,169.86000	1.16986	1,243.006	15.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	12.10600		0.01211	11.56000	0.01156	12.106	15.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,098.33760		1.09834	1,025.63120	1.02563	1,098.338	15.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	17.43760		0.01744	17.33120	0.01733	17.438	15.25	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.11500		9.11500	9.04180	9.04180		15.64	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	365.34260		0.36534	317.45520	0.31746	365.343	15.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	310.34260		0.31034	335.65520	0.33566	310.343	15.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	383.64870		0.38365	333.26820	0.33327	383.649	15.42	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	288.64870		0.28865	311.46820	0.31147	288.649	15.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	374.39770		0.37440	325.26180	0.32526	374.398	15.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	299.39770		0.29940	323.46180	0.32346	299.398	15.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	369.84550		0.36985	321.33270	0.32133	369.846	15.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	304.84550		0.30485	329.53270	0.32953	304.845	15.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,143.89470		1.14389	1,069.21520	1.06922	1,143.895	15.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	28.89470		0.02889	27.41520	0.02742	28.895	15.52	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.15280		9.15280	9.07880	9.07880		16.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	440.43860		0.44044	386.36670	0.38637	440.439	15.78	0.00	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	9.04	Put	327.63860		0.32764	347.56670	0.34757	327.639	15.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	435.92440		0.43592	382.11270	0.38211	435.924	15.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	333.12440		0.33312	353.31270	0.35331	333.124	15.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	431.45440		0.43145	378.13010	0.37813	431.454	15.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	338.65440		0.33865	359.33010	0.35933	338.654	15.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,194.82210		1.19482	1,117.79060	1.11779	1,194.822	15.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	42.02210		0.04202	38.99060	0.03899	42.022	15.72	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	449.60090		0.44960	395.01200	0.39501	449.601	15.72	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	316.80090		0.31680	336.21200	0.33621	316.801	15.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.25670		9.25670	9.20000	9.20000			0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	56.70000		0.05670	0.00000	0.00000	56.700		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	1,400	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	46.70000		0.04670	0.00000	0.00000	46.700		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	2,800	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	543.30000		0.54330	0.00000	0.00000	543.300		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	66.70000		0.06670	0.00000	0.00000	66.700		0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.29830		9.29830	9.30000	9.30000			0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	4,400	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	541.70000		0.54170	0.00000	0.00000	541.700		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	8.30000		0.00830	0.00000	0.00000	8.300		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	1.70000		0.00170	0.00000	0.00000	1.700		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	11.70000		0.01170	0.00000	0.00000	11.700		0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	58.30000		0.05830	0.00000	0.00000	58.300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	2,200	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.33190		9.33190	9.30000	9.30000			0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	31.90000		0.03190	0.00000	0.00000	31.900		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	21.90000		0.02190	0.00000	0.00000	21.900		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	2,400	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	548.10000		0.54810	0.00000	0.00000	548.100		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	51.90000		0.05190	0.00000	0.00000	51.900		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	1,200	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	41.90000		0.04190	0.00000	0.00000	41.900		0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future			110.99715		110.99715	110.99757	110.99757			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	2,012.85000		2.01285	2,012.43000	2.01243	2,012.850		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	1,992.85000		1.99285	1,992.43000	1.99243	1,992.850		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	2,002.85000		2.00285	2,002.43000	2.00243	2,002.850		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			9.23090		87.27030	9.17545	87.71603			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	5,825.63000		5.82563	5,379.90000	5.37990	5,825.630		0.00	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	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	5,736.94000		5.73694	5,291.21000	5.29121	5,736.940		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	5,648.38000		5.64838	5,202.65000	5.20265	5,648.380		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			426.05900		426.05900	427.20400	427.20400			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	69,310.00000		6.93100	57,860.00000	5.78600	69,310.000		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	69,410.00000		6.94100	57,960.00000	5.79600	69,410.000		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	69,510.00000		6.95100	58,060.00000	5.80600	69,510.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			431.43200		431.43200	432.59300	432.59300			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	15,580.00000		1.55800	3,970.00000	0.39700	15,580.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	15,680.00000		1.56800	4,070.00000	0.40700	15,680.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	15,780.00000		1.57800	4,170.00000	0.41700	15,780.000		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			194.13900		194.13900	193.97000	193.97000			1,941,390.00	1	610.00
IGOV	On 02/05/2013	Index Future			196.58700		196.58700	196.41700	196.41700			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			517.69900		517.69900	517.77800	517.77800			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	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.03000		94.97000	5.01000	94.99000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.01000		94.99000	4.98000	95.02000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.93000		95.07000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.92000		95.08000	4.90000	95.10000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.90000		95.10000	4.88000	95.12000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.91000		95.09000	4.88000	95.12000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.97000		95.03000	4.93000	95.07000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.07000		94.93000	5.02000	94.98000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.19000		94.81000	5.16000	94.84000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.35000		94.65000	5.31000	94.69000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.51000		94.49000	5.47000	94.53000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.27570		7.27570	7.22770	7.22770		9.86		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	988.46600		0.98847	940.47130	0.94047	988.466	16.37		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.06600		0.00007	0.07130	0.00007	0.066	16.37		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	938.48980		0.93849	890.49640	0.89050	938.490	15.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.08980		0.00009	0.09640	0.00010	0.090	15.94		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	888.52280		0.88852	840.53100	0.84053	888.523	15.51		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.12280		0.00012	0.13100	0.00013	0.123	15.51		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	825.88300		0.82588	777.89420	0.77789	825.883	14.97		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.18300		0.00018	0.19420	0.00019	0.183	14.97		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	646.24990		0.64625	598.27020	0.59827	646.250	13.28	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.54990		0.00055	0.57020	0.00057	0.550	13.28	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.34050		7.34050	7.29070	7.29070		11.39	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	486.18370		0.48618	439.34510	0.43935	486.184	11.53	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	45.68370		0.04568	48.64510	0.04865	45.684	11.53	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	477.78760		0.47779	431.11930	0.43112	477.788	11.50	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	47.28760		0.04729	50.41930	0.05042	47.288	11.50	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	494.62570		0.49463	447.62300	0.44762	494.626	11.55	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	44.12570		0.04413	46.92300	0.04692	44.126	11.55	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.27725		106.85458	7.23154	107.18391			0.00	0	1,685.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,724.15000		1.72415	1,394.82000	1.39482	1,724.150		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,650.73000		1.65073	1,321.40000	1.32140	1,650.730		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	1,577.38000		1.57738	1,248.05000	1.24805	1,577.380		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.34288		104.22837	7.29554	104.56209			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	2,015.05000		2.01505	1,681.33000	1.68133	2,015.050		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	2,159.43000		2.15943	1,825.71000	1.82571	2,159.430		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	2,087.21000		2.08721	1,753.49000	1.75349	2,087.210		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.41121		105.63300	7.36206	105.97127			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	836.82000		0.83682	498.55000	0.49855	836.820		0.00	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	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	767.45000		0.76745	429.18000	0.42918	767.450			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	698.14000		0.69814	359.87000	0.35987	698.140			0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.51538		124.57901	5.49381	124.63644		2.14		32,390,542.60	260	12,411.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,051.54000		2.05154	2,107.80000	2.10780	2,051.540	2.26		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	38.66000		0.03866	37.49000	0.03749	38.660	2.26		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,598.57000		2.59857	2,655.70000	2.65570	2,598.570	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	14.67000		0.01467	14.37000	0.01437	14.670	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,104.95000		3.10495	3,162.34000	3.16234	3,104.950	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	5.04000		0.00504	5.00000	0.00500	5.040	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,232.24000		3.23224	3,289.65000	3.28965	3,232.240	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	3.79000		0.00379	3.77000	0.00377	3.790	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,359.63000		3.35963	3,417.06000	3.41706	3,359.630	2.29		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	2.82000		0.00282	2.82000	0.00282	2.820	2.29		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.54204		119.27772	5.51787	119.33625		2.09		0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	462.79000		0.46279	493.19000	0.49319	462.790	2.07		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	928.89000		0.92889	900.76000	0.90076	928.890	2.07		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	472.61000		0.47261	503.36000	0.50336	472.610	2.07		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	914.38000		0.91438	886.60000	0.88660	914.380	2.07		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	453.10000		0.45310	483.15000	0.48315	453.100	2.07		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	943.54000		0.94354	915.06000	0.91506	943.540	2.07		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.59878		115.77529	5.56638	115.83630		1.99		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	925.44000		0.92544	958.47000	0.95847	925.440	2.00		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	904.33000		0.90433	876.35000	0.87635	904.330	2.00		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	905.84000		0.90584	939.39000	0.93939	905.840	2.00		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	922.37000		0.92237	894.91000	0.89491	922.370	2.00		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	915.61000		0.91561	948.90000	0.94890	915.610	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	913.32000		0.91332	885.60000	0.88560	913.320	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			7.82294		123.91024	7.76713	124.45096		13.07	0.00	0	38,006.00
R186	On 07/02/2013	Bond Future	7.00	Call	581.59000		0.58159	685.67000	0.68567	581.590	12.78	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	8,906.76000		8.90676	8,470.12000	8.47012	8,906.760	12.78	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,063.41000		1.06341	1,223.36000	1.22336	1,063.410	12.88	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	6,777.85000		6.77785	6,397.08000	6.39708	6,777.850	12.88	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,780.75000		1.78075	2,005.70000	2.00570	1,780.750	12.97	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,956.69000		4.95669	4,640.92000	4.64092	4,956.690	12.97	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	5,993.85000		5.99385	6,419.35000	6.41935	5,993.850	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,322.81000		1.32281	1,207.59000	1.20759	1,322.810	13.40	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	7,231.96000		7.23196	7,686.44000	7.68644	7,231.960	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	931.66000		0.93166	845.42000	0.84542	931.660	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	2,766.90000		2.76690	3,060.01000	3.06001	2,766.900	13.07	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	3,474.27000		3.47427	3,226.66000	3.22666	3,474.270	13.07	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,030.49000		4.03049	4,388.00000	4.38800	4,030.490	13.21	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	2,337.03000		2.33703	2,153.82000	2.15382	2,337.030	13.21	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	7,588.86000		7.58886	8,050.97000	8.05097	7,588.860	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	841.69000		0.84169	763.08000	0.76308	841.690	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	6,880.12000		6.88012	7,327.16000	7.32716	6,880.120	13.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	1,029.16000		1.02916	935.48000	0.93548	1,029.160	13.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	7,020.18000		7.02018	7,470.21000	7.47021	7,020.180	13.49	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	989.19000		0.98919	898.50000	0.89850	989.190	13.49	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.89883		125.40226	7.84120	125.94986		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	2,507.60000		2.50760	2,705.24000	2.70524	2,507.600	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	7,264.44000		7.26444	6,914.48000	6.91448	7,264.440	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,442.21000		2.44221	2,636.24000	2.63624	2,442.210	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	7,399.18000		7.39918	7,045.61000	7.04561	7,399.180	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,474.76000		2.47476	2,670.60000	2.67060	2,474.760	12.99	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	7,331.61000		7.33161	6,979.85000	6.97985	7,331.610	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.07364		123.51629	8.01163	124.07997		14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,406.87000		7.40687	7,720.17000	7.72017	7,406.870	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,717.83000		6.71783	6,467.45000	6.46745	6,717.830	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,453.11000		7.45311	7,768.03000	7.76803	7,453.110	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,674.25000		6.67425	6,425.49000	6.42549	6,674.250	14.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	10,416.94000		10.41694	10,795.83000	10.79583	10,416.940	14.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,503.22000		4.50322	4,318.43000	4.31843	4,503.220	14.88	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,360.28000		7.36028	7,672.43000	7.67243	7,360.280	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,761.16000		6.76116	6,509.63000	6.50963	6,761.160	14.53	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.38839		216.38839	216.39973	216.39973			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,398.39000		3.39839	3,409.73000	3.40973	3,398.390		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	3,388.39000		3.38839	3,399.73000	3.39973	3,388.390		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	3,378.39000		3.37839	3,389.73000	3.38973	3,378.390		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			277.78843		277.78843	277.30281	277.30281				138,894,215.00	500	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	1,201.57000		1.20157	1,687.19000	1.68719	1,201.570			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	1,211.57000		1.21157	1,697.19000	1.69719	1,211.570			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	1,221.57000		1.22157	1,707.19000	1.70719	1,221.570			0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.29018		281.29018	280.79981	280.79981				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	1,099.82000		1.09982	1,590.19000	1.59019	1,099.820			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	1,109.82000		1.10982	1,600.19000	1.60019	1,109.820			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	1,119.82000		1.11982	1,610.19000	1.61019	1,119.820			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.04745		107.73963	5.04175	107.75003		1.47		0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	245.25000		0.24525	251.60000	0.25160	245.250		1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	368.44000		0.36844	364.39000	0.36439	368.440		1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,041.19000		1.04119	1,051.38000	1.05138	1,041.190		1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	39.02000		0.03902	38.81000	0.03881	39.020		1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,077.81000		2.07781	2,088.23000	2.08823	2,077.810		1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	1.39000		0.00139	1.41000	0.00141	1.390		1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,166.27000		2.16627	2,176.68000	2.17668	2,166.270		1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.98000		0.00098	0.99000	0.00099	0.980		1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,254.74000		2.25474	2,265.15000	2.26515	2,254.740		1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.68000		0.00068	0.69000	0.00069	0.680		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			5.01573		109.03695	5.00893	109.04784		1.25	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	13.54000		0.01354	14.84000	0.01484	13.540	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,575.84000		1.57584	1,566.25000	1.56625	1,575.840	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	14.24000		0.01424	15.58000	0.01558	14.240	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,560.20000		1.56020	1,550.65000	1.55065	1,560.200	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	12.87000		0.01287	14.12000	0.01412	12.870	1.18	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,591.50000		1.59150	1,581.86000	1.58186	1,591.500	1.18	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.84619		107.59099	4.83532	107.60294		1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	439.55000		0.43955	449.42000	0.44942	439.550	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	490.34000		0.49034	488.26000	0.48826	490.340	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	445.28000		0.44528	454.77000	0.45477	445.280	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	485.07000		0.48507	482.61000	0.48261	485.070	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	433.86000		0.43386	444.11000	0.44411	433.860	1.09	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	495.65000		0.49565	493.95000	0.49395	495.650	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			209.68426		209.68426	209.02529	209.02529			0.00	0	51,694.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,694.26000		4.69426	4,035.29000	4.03529	4,694.260		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	4,684.26000		4.68426	4,025.29000	4.02529	4,684.260		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	4,674.26000		4.67426	4,015.29000	4.01529	4,674.260		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			212.32774		212.32774	211.66130	211.66130			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,287.74000		1.28774	621.30000	0.62130	1,287.740		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	1,277.74000		1.27774	611.30000	0.61130	1,277.740		0.00	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	1,267.74000	1.26774	601.30000	0.60130	1,267.740		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			5.96920	112.44286	5.93799	112.57329		4.36	67,465,716.00	600	14,464.00
R203	On 07/02/2013	Bond Future	5.54	Call	290.14000	0.29014	324.68000	0.32468	290.140	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,100.60000	2.10060	2,004.71000	2.00471	2,100.600	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,263.28000	1.26328	1,349.57000	1.34957	1,263.280	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	677.23000	0.67723	633.09000	0.63309	677.230	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,258.34000	2.25834	2,367.75000	2.36775	2,258.340	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	272.91000	0.27291	251.89000	0.25189	272.910	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,594.50000	2.59450	2,708.82000	2.70882	2,594.500	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	201.70000	0.20170	185.59000	0.18559	201.700	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,944.80000	2.94480	3,063.54000	3.06354	2,944.800	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	146.52000	0.14652	134.83000	0.13483	146.520	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,016.96000	4.01696	4,143.05000	4.14305	4,016.960	4.60	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	53.41000	0.05341	49.07000	0.04907	53.410	4.60	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,820.19000	4.82019	4,948.73000	4.94873	4,820.190	4.62	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	22.58000	0.02258	20.69000	0.02069	22.580	4.62	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,424.58000	2.42458	2,536.28000	2.53628	2,424.580	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	235.23000	0.23523	216.50000	0.21650	235.230	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.01229	109.64044	5.97903	109.77281		4.37	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,083.09000	1.08309	1,125.12000	1.12512	1,083.090	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,530.77000	1.53077	1,440.43000	1.44043	1,530.770	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,101.33000	1.10133	1,143.70000	1.14370	1,101.330	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,509.05000	1.50905	1,419.05000	1.41905	1,509.050	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,065.04000	1.06504	1,106.73000	1.10673	1,065.040	4.35	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,552.70000	1.55270	1,462.02000	1.46202	1,552.700	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			6.11474		108.51853	6.07597	108.65533		4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,772.64000		1.77264	1,837.02000	1.83702	1,772.640	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,178.11000		2.17811	2,105.69000	2.10569	2,178.110	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,789.77000		1.78977	1,854.54000	1.85454	1,789.770	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,159.83000		2.15983	2,087.80000	2.08780	2,159.830	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,756.03000		1.75603	1,820.01000	1.82001	1,756.030	4.59	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,196.93000		2.19693	2,124.11000	2.12411	2,196.930	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			6.27326		109.50476	6.23194	109.71502		5.89	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,100.60000		5.10060	5,300.54000	5.30054	5,100.600	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	80.90000		0.08090	70.58000	0.07058	80.900	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,827.89000		5.82789	6,032.09000	6.03209	5,827.890	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	44.51000		0.04451	38.45000	0.03845	44.510	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,130.57000		8.13057	8,340.01000	8.34001	8,130.570	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	5.06000		0.00506	4.24000	0.00424	5.060	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,360.04000		8.36004	8,569.64000	8.56964	8,360.040	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	3.97000		0.00397	3.31000	0.00331	3.970	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,589.08000		8.58908	8,798.83000	8.79883	8,589.080	6.25	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	3.09000		0.00309	2.58000	0.00258	3.090	6.25	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.32501		110.82330	6.28149	111.03649		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,759.81000		1.75981	1,858.22000	1.85822	1,759.810	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,882.26000		1.88226	1,767.48000	1.76748	1,882.260	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,784.38000		1.78438	1,883.70000	1.88370	1,784.380	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,857.85000		1.85785	1,743.98000	1.74398	1,857.850	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,735.44000		1.73544	1,832.92000	1.83292	1,735.440	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,906.90000		1.90690	1,791.19000	1.79119	1,906.900	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			6.44566		109.80983	6.39651	110.02967		6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,455.83000		2.45583	2,574.23000	2.57423	2,455.830	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,108.95000		3.10895	3,007.51000	3.00751	3,108.950	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,476.58000		2.47658	2,596.41000	2.59641	2,476.580	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,084.70000		3.08470	2,984.69000	2.98469	3,084.700	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,197.87000		4.19787	4,373.18000	4.37318	4,197.870	6.56	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,756.28000		1.75628	1,711.75000	1.71175	1,756.280	6.56	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,435.20000		2.43520	2,552.15000	2.55215	2,435.200	6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,133.34000		3.13334	3,030.45000	3.03045	3,133.340	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			5.02796		102.77585	5.01522	102.78740		0.68	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	44.42000		0.04442	103.36000	0.10336	44.420	0.67	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	287.93000		0.28793	335.32000	0.33532	287.930	0.67	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	121.47000		0.12147	191.07000	0.19107	121.470	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	146.83000		0.14683	204.88000	0.20488	146.830	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	832.42000		0.83242	851.56000	0.85156	832.420	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	1.32000		0.00132	8.91000	0.00891	1.320	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	876.82000		0.87682	894.52000	0.89452	876.820	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.96000		0.00096	7.11000	0.00711	0.960	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	921.25000		0.92125	937.78000	0.93778	921.250	0.74	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.65000		0.00065	5.63000	0.00563	0.650	0.74	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.95999		104.01336	4.94236	104.02540		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.15000		0.00015	21.14000	0.02114	0.150	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,075.03000		1.07503	1,083.98000	1.08398	1,075.030	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	0.16000		0.00016	21.61000	0.02161	0.160	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,068.09000		1.06809	1,077.50000	1.07750	1,068.090	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.14000		0.00014	20.68000	0.02068	0.140	0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,081.97000		1.08197	1,090.47000	1.09047	1,081.970	0.51	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.70893		103.07964	3.63599	103.09274		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	128.11000		0.12811	469.42000	0.46942	128.110	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	22.07000		0.02207	350.28000	0.35028	22.070	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	129.46000		0.12946	470.40000	0.47040	129.460	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	21.63000		0.02163	349.47000	0.34947	21.630	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	126.75000		0.12675	468.44000	0.46844	126.750	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	22.51000		0.02251	351.10000	0.35110	22.510	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			6.57873		104.23822	6.54814	104.41013		7.19	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	5,944.79000		5.94479	6,113.33000	6.11333	5,944.790	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	86.96000		0.08696	83.59000	0.08359	86.960	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,638.77000		6.63877	6,808.82000	6.80882	6,638.770	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	52.66000		0.05266	50.80000	0.05080	52.660	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,640.77000		8.64077	8,812.45000	8.81245	8,640.770	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	10.48000		0.01048	10.25000	0.01025	10.480	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	8,890.45000		8.89045	9,062.20000	9.06220	8,890.450	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	8.40000		0.00840	8.24000	0.00824	8.400	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,139.69000		9.13969	9,311.49000	9.31149	9,139.690	7.57	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	6.70000		0.00670	6.59000	0.00659	6.700	7.57	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.63786		105.49337	6.60585	105.66770		7.38	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,639.86000		1.63986	1,716.98000	1.71698	1,639.860	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,668.15000		2.66815	2,570.94000	2.57094	2,668.150	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,663.29000		1.66329	1,741.13000	1.74113	1,663.290	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,636.53000		2.63653	2,540.04000	2.54004	2,636.530	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	1,616.64000		1.61664	1,693.04000	1.69304	1,616.640	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,700.02000		2.70002	2,602.09000	2.60209	2,700.020	7.37	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.77243		104.72786	6.73686	104.90776		7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,040.32000		3.04032	3,139.23000	3.13923	3,040.320	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,407.04000		3.40704	3,326.05000	3.32605	3,407.040	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,064.88000		3.06488	3,164.24000	3.16424	3,064.880	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,380.88000		3.38088	3,300.34000	3.30034	3,380.880	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,015.87000		3.01587	3,114.33000	3.11433	3,015.870	7.78	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,433.35000		3.43335	3,351.91000	3.35191	3,433.350	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			6.78586		102.27136	6.73988	102.55525		8.49	5,420,382.08	53	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,227.24000		7.22724	7,502.97000	7.50297	7,227.240	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	79.85000		0.07985	71.69000	0.07169	79.850	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	7,495.19000		7.49519	7,772.13000	7.77213	7,495.190	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	67.35000		0.06735	60.40000	0.06040	67.350	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	11,671.45000		11.67145	11,955.02000	11.95502	11,671.450	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	2.92000		0.00292	2.60000	0.00260	2.920	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	231.51000		0.23151	275.57000	0.27557	231.510	8.26	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	5,223.66000		5.22366	4,983.83000	4.98383	5,223.660	8.26	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,062.54000		6.06254	6,330.66000	6.33066	6,062.540	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	161.82000		0.16182	146.05000	0.14605	161.820	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,429.86000		6.42986	6,700.85000	6.70085	6,429.860	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	130.22000		0.13022	117.32000	0.11732	130.220	8.95	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	6,960.20000		6.96020	7,234.55000	7.23455	6,960.200	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	94.32000	0.09432	84.78000	0.08478	94.320	8.95	0.00	0	0.00	
R208	On 02/05/2013	Bond Future			6.84351	100.10990	6.79569	100.39756		8.91	0.00	0	47.00	
R208	On 02/05/2013	Bond Future	6.66	Call	1,906.77000	1.90677	2,037.57000	2.03757	1,906.770	8.89	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.66	Put	3,016.30000	3.01630	2,859.44000	2.85944	3,016.300	8.89	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Call	1,855.53000	1.85553	1,984.05000	1.98405	1,855.530	8.88	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Put	3,086.90000	3.08690	2,927.76000	2.92776	3,086.900	8.88	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Call	1,881.04000	1.88104	2,010.70000	2.01070	1,881.040	8.89	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Put	3,051.46000	3.05146	2,893.46000	2.89346	3,051.460	8.89	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			6.97820	99.48773	6.92583	99.78413		9.70	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	3,350.45000	3.35045	3,503.58000	3.50358	3,350.450	9.66	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	4,306.32000	4.30632	4,163.05000	4.16305	4,306.320	9.66	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	5,455.14000	5.45514	5,658.00000	5.65800	5,455.140	9.92	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	2,560.68000	2.56068	2,467.14000	2.46714	2,560.680	9.92	0.00	0	230.00	
R208	On 07/11/2013	Bond Future	6.79	Call	3,298.67000	3.29867	3,450.38000	3.45038	3,298.670	9.66	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	4,368.95000	4.36895	4,224.26000	4.22426	4,368.950	9.66	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	3,324.50000	3.32450	3,476.92000	3.47692	3,324.500	9.66	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	4,337.55000	4.33755	4,193.57000	4.19357	4,337.550	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			8.61177	78.78174	8.55623	79.23343		15.85	0.00	0	11,552.00	
R209	On 07/02/2013	Bond Future	8.63	Call	2,470.71000	2.47071	2,735.69000	2.73569	2,470.710	15.91	0.00	0	0.00	
R209	On 07/02/2013	Bond Future	8.63	Put	2,323.36000	2.32336	2,136.65000	2.13665	2,323.360	15.91	0.00	0	11,000.00	
R209	On 07/02/2013	Bond Future	8.83	Call	3,354.14000	3.35414	3,664.18000	3.66418	3,354.140	16.01	0.00	0	0.00	
R209	On 07/02/2013	Bond Future	8.83	Put	1,619.07000	1.61907	1,477.42000	1.47742	1,619.070	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	3,946.27000		3.94627	4,279.86000	4.27986	3,946.270	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1,283.41000		1.28341	1,165.31000	1.16531	1,283.410	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	4,523.74000		4.52374	4,876.94000	4.87694	4,523.740	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	1,026.31000		1.02631	927.82000	0.92782	1,026.310	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	4,740.95000		4.74095	5,100.81000	5.10081	4,740.950	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	943.75000		0.94375	851.92000	0.85192	943.750	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	4,205.04000		4.20504	4,547.68000	4.54768	4,205.040	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1,160.96000		1.16096	1,051.91000	1.05191	1,160.960	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	4,469.99000		4.46999	4,821.48000	4.82148	4,469.990	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1,047.81000		1.04781	947.61000	0.94761	1,047.810	16.12	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.68465		76.58881	8.62762	77.04623		19.92	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,978.67000		1.97867	2,128.03000	2.12803	1,978.670	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	7,677.06000		7.67706	7,369.00000	7.36900	7,677.060	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,928.83000		1.92883	2,075.48000	2.07548	1,928.830	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	7,806.13000		7.80613	7,495.36000	7.49536	7,806.130	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,953.65000		1.95365	2,101.65000	2.10165	1,953.650	19.70	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	7,741.42000		7.74142	7,432.00000	7.43200	7,741.420	19.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.85137		75.56636	8.79084	76.03698		22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,478.04000		6.47804	6,727.38000	6.72738	6,478.040	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,799.19000		6.79919	6,577.91000	6.57791	6,799.190	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,231.79000		9.23179	9,537.91000	9.53791	9,231.790	22.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,465.58000		4.46558	4,301.08000	4.30108	4,465.580	22.83	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,403.59000		6.40359	6,651.15000	6.65115	6,403.590	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,880.78000		6.88078	6,657.72000	6.65772	6,880.780	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,440.77000		6.44077	6,689.22000	6.68922	6,440.770	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,839.88000		6.83988	6,617.71000	6.61771	6,839.880	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			160.11102	160.11102	160.52452	160.52452			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,121.02000	3.12102	3,534.52000	3.53452	3,121.020		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	3,111.02000	3.11102	3,524.52000	3.52452	3,111.020		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	3,101.02000	3.10102	3,514.52000	3.51452	3,101.020		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			160.27720	160.27720	160.69662	160.69662			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	862.80000	0.86280	443.38000	0.44338	862.800		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	872.80000	0.87280	453.38000	0.45338	872.800		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	882.80000	0.88280	463.38000	0.46338	882.800		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			124.35853	124.35853	124.36563	124.36563			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,368.53000	1.36853	1,375.63000	1.37563	1,368.530		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	1,358.53000	1.35853	1,365.63000	1.36563	1,358.530		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	1,348.53000	1.34853	1,355.63000	1.35563	1,348.530		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			125.92627		125.92627	125.93405	125.93405			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	236.27000		0.23627	244.05000	0.24405	236.270		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	226.27000		0.22627	234.05000	0.23405	226.270		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	216.27000		0.21627	224.05000	0.22405	216.270		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			129.32332		129.32332	129.54143	129.54143			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	333.32000		0.33332	551.43000	0.55143	333.320		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	323.32000		0.32332	541.43000	0.54143	323.320		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	313.32000		0.31332	531.43000	0.53143	313.320		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			130.95365		130.95365	131.17507	131.17507			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	0.00000		0.00000	85.07000	0.08507	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	136.35000		0.13635	0.00000	0.00000	136.350		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	0.00000		0.00000	75.07000	0.07507	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	146.35000		0.14635	0.00000	0.00000	146.350		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	0.00000		0.00000	65.07000	0.06507	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	156.35000		0.15635	0.00000	0.00000	156.350		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			8.38556		90.41447	8.32483	90.92339		15.71	0.00	0	7,159.00
R213	On 07/02/2013	Bond Future	8.90	Call	5,266.74000		5.26674	5,688.71000	5.68871	5,266.740		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1,124.35000		1.12435	1,037.40000	1.03740	1,124.350		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	5,551.05000		5.55105	5,980.49000	5.98049	5,551.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	8.95	Put	1,021.60000		1.02160	942.12000	0.94212	1,021.600	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	5,840.50000		5.84050	6,276.94000	6.27694	5,840.500	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	926.66000		0.92666	854.18000	0.85418	926.660	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	6,134.46000		6.13446	6,577.45000	6.57745	6,134.460	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	838.87000		0.83887	772.94000	0.77294	838.870	16.08	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.45921		87.96903	8.39681	88.48433		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,110.68000		2.11068	2,297.55000	2.29755	2,110.680	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	7,248.66000		7.24866	6,920.23000	6.92023	7,248.660	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,057.17000		2.05717	2,240.79000	2.24079	2,057.170	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	7,374.17000		7.37417	7,042.49000	7.04249	7,374.170	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,083.81000		2.08381	2,269.06000	2.26906	2,083.810	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	7,311.24000		7.31124	6,981.19000	6.98119	7,311.240	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.63210		86.86920	8.56567	87.39940		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,324.16000		6.32416	6,627.52000	6.62752	6,324.160	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,500.02000		6.50002	6,273.18000	6.27318	6,500.020	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,246.47000		6.24647	6,548.43000	6.54843	6,246.470	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,581.93000		6.58193	6,353.69000	6.35369	6,581.930	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,285.26000		6.28526	6,587.92000	6.58792	6,285.260	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,540.86000		6.54086	6,313.32000	6.31332	6,540.860	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			8.63618		80.53159	8.58060	81.00772			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	0.00000		0.00000	80.87000	0.08087	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	395.26000		0.39526	0.00000	0.00000	395.260		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	0.00000		0.00000	166.75000	0.16675	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	309.38000		0.30938	0.00000	0.00000	309.380		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	0.00000		0.00000	252.46000	0.25246	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
R214	On 07/02/2013	Bond Future	8.61	Put	223.67000	0.22367	0.00000	0.00000	223.670	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			1.43850	1.43850	1.42850	1.42850	13.50	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,605.04670	0.26050	2,505.05180	0.25051	2,605.047	20.35	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.04670	0.00000	0.05180	0.00001	0.047	20.35	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	2,105.24590	0.21052	2,005.26590	0.20053	2,105.246	18.57	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.24590	0.00002	0.26590	0.00003	0.246	18.57	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,606.17070	0.16062	1,506.30200	0.15063	1,606.171	16.61	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	1.17070	0.00012	1.30200	0.00013	1.171	16.61	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	992.85610	0.09929	894.41690	0.08944	992.856	14.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	7.85610	0.00079	9.41690	0.00094	7.856	14.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	895.75020	0.08958	798.04010	0.07980	895.750	13.57	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	10.75020	0.00108	13.04010	0.00130	10.750	13.57	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.44550	1.44550	1.43560	1.43560	14.74	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,516.72750	0.15167	1,416.87390	0.14169	1,516.728	14.82	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	61.72750	0.00617	60.87390	0.00609	61.728	14.82	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,428.64300	0.14286	1,329.47070	0.13295	1,428.643	14.78	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	73.64300	0.00736	73.47070	0.00735	73.643	14.78	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,606.42930	0.16064	1,506.07660	0.15061	1,606.429	14.86	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	51.42930	0.00514	50.07660	0.00501	51.429	14.86	0	0.00
Total for Derivatives :									490,322,400.04	71,821	1 501 745.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	12.79011	100.19948	12.75872		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	19.03871	111.91291	18.99203		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788	9.85319	100.28788	9.82901		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	107.66087	10.29745	107.66087	10.27298				0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.09766	100.00000	0.09766				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.04883	100.00000	0.04883				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.31934	8.00000	46.31934				0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	42.88828	8.00000	42.88828				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	21.86389	103.39172	21.81361				0.00	0	14,329,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	40.85673	104.36845	40.76205				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.46310	101.36321	9.43989				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.05606	113.91613	11.02856				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	62.60110	100.27783	62.44741				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	58.60962	211.62296	58.41712			7,293,373,693,440.00	34,464,000	17,232,000.00	
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.15833	129.44081	25.08704			518,022,121,620.00	4,002,000	5,001,000.00	
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.48338	262.36064	4.46289				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.61427	100.84946	23.55663				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	42.98257	100.44837	42.87688				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.33748	100.42180	13.30469				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.59666	100.43468	8.57552				0.00	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	8.11814	100.45423	8.09817			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.18661	100.46712	8.16647			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.72505	111.10270	23.66721			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.09596	103.51808	23.03762			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.09460	105.34380	29.02667			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.96795	101.94970	29.89327			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.46523	101.07971	23.40721			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	11.93000	99.99989	11.90109			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	12.12891	100.00000	12.03787			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.03223	100.00000	3.00947			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	84.36147	103.66357	84.17108			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	57.17767	107.24687	57.04220			0.00	0	1,634,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	63.50088	102.43496	63.34198			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	81.81984	100.00000	81.64080			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	82.82721	100.85053	82.64553			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	58.67424	211.08307	58.48180			0.00	0	400,000.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.67065	133.30786	32.57596		490,572,924,800.00	3,680,000	2,340,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.27375	119.08892	18.22519			38,108,454,400.00	320,000	660,000.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.84060	109.87287	7.82102			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.06360	118.65286	21.01034			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.91763	99.88052	15.87910			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.77043	100.32050	11.74183			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.23503	100.26386	11.20745			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.06184	100.35503	11.02682			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.45816	104.30633	6.44284			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.77549	100.00000	24.64366			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.00539	158.84518	2.99551			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.76299	152.12037	12.72258			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.40654	164.13952	4.39178			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	101.77504	141.35498	101.48665			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.88779	161.61787	2.87818			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	58.61785	211.55410	58.42536			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	58.60844	211.63281	58.41594			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566			0.00	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	6.44314	69.59203	6.43385			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.44314	69.59203	6.43385			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	98.31837	100.66669	98.05590			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.81899	84.61000	10.80083			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.50401	93.01000	16.47431			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.69404	100.38164	11.66530			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.63013	95.94000	14.60320			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.49014	100.00000	27.43799			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.70697	94.42000	13.68203			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.83242	95.33000	12.80858			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.26617	89.17000	27.21779			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.27742	92.44000	25.23125			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.80245	100.10161	9.77182			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.63859	99.93416	9.60851			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.73032	90.18000	24.68596			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.63080	122.92857	20.59211			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.01710	111.67000	17.99522			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.97704	97.51000	20.93720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	95.63000	20.58529	95.63000	20.54674				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.87435	97.02000	19.83674				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.12091	100.23447	8.09522				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.67969	119.76186	19.62873				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	69.78776	94.20000	69.66097				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.92905	99.90991	9.88541				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.02979	94.15000	17.99641				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.80683	94.84000	16.77555				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.89154	99.13676	2.87811				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.10700	143.60519	2.10074				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.16610	186.40405	3.14352				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.39204	100.00000	13.36642				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.98066	100.00000	64.85737				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.16269	111.64771	11.13538				0.00	0	6,010,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.15548	108.15845	19.10980				0.00	0	5,656,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	11.97936	102.54996	11.95229			205,099,920,000.00	2,000,000	5,428,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.77063	94.96915	10.74754				0.00	0	0.00

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	15.21108	108.39757	15.17473				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.72362	122.68013	31.63827			411,714,516,280.00	3,356,000	1,678,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.53881	4.00000	120.51606				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	4.44568	266.98405	4.42513				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.10512	120.37770	5.09165				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.32847	121.95151	3.31960				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	57.14488	99.40204	57.00718				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	93.83158	100.37243	93.59322				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	63.29764	100.40649	63.14207				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.68635	100.00000	20.63623				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	67.03595	100.91878	66.87043				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	87.31916	99.79614	87.11644				0.00	0	4,000,000.00
ACL025	On 31/08/2013	Spot Bond	100.91878	67.03595	100.91878	66.87043				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	83.40640	101.24381	83.21875				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	69.49047	107.32702	75.58932				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	22.23664	108.29483	22.18354				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	16.55923	101.29798	20.70191				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	16.77662	101.33324	20.97515				0.00	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	19.85110	101.83296	24.84352		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.38145	63.05566	100.38145	62.90071		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.37804	63.02266	100.37804	62.86778		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	101.26271	16.34172	101.26271	20.42857		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	53.29666	7.97159	53.29666	7.96226		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	85.32924	100.00000	85.13352		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	85.32924	100.00000	85.13352		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.96976	46.30262	100.96976	46.18949		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	100.25039	42.78073	100.25039	42.67686		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	16.71457	100.00000	16.68286		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	100.00000	14.03522	100.00000	14.00859		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	100.00000	14.03522	100.00000	14.00859		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	100.42346	63.46265	100.42346	63.30664		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	100.44432	17.97691	100.44432	17.93270		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.49129	18.84310	100.49129	18.79675		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.42335	17.59061	100.42335	17.54736		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.43752	17.85163	100.43752	17.80774		0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	100.44375	17.96647	100.44375	17.92229		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	101.50954	11.75268	101.50954	11.72648			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.75268	101.50954	11.72648			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.81370	101.51908	11.78737			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.06207	100.41204	14.02750			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.81370	101.51908	11.78737			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.69164	101.49999	11.66558			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.60979	78.26156	33.55675			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.43926	100.40403	22.38410			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	93.87391	100.37805	93.63603			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	43.24506	100.39793	43.13877			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.77369	100.28977	13.73987			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	43.24506	100.39793	43.13877			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	93.87391	100.37805	93.63603			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.93136	100.42907	8.90941			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.92491	100.44304	8.90296			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.93745	100.44869	8.91546			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.70692	100.43737	8.68552			0.00	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	42.86509	100.36953	42.75977		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.41205	9.16647	100.41205	9.14393		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	99.88150	87.49283	99.88150	87.28717		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	99.98291	59.81170	99.98291	59.66683		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond	99.88150	87.49283	99.88150	87.28717		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	108.24656	10.94962	108.24656	10.92084		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.37811	42.97907	100.37811	42.87345		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	104.10799	44.72902	104.10799	44.62726		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	101.33364	38.67788	101.33364	38.58307		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.54682	7.70633	101.54682	7.68741		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.38458	7.65460	102.38458	7.63567		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	8.35728	100.00000	8.34143		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.42788	39.09768	101.42788	39.00176		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.74749	100.00000	4.73699		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	4.52280	100.00000	4.51268		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	71.11496	12.75957	71.11496	12.74080		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	132.65083	2.54471	132.65083	2.53757		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	132.65812	2.64300	132.65812	2.63558		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	100.42332	8.46040	100.42332	8.43960				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	25.95120	100.93790	25.88781				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	25.95120	100.93790	25.88781				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	39.09768	101.42788	39.00176				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	30.39352	100.82870	30.31935				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.66392	100.40912	30.58854				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.61011	100.40572	30.53487				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.21815	101.67963	8.19772				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.39428	100.74141	12.36373				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.20671	101.67956	8.18631				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.45377	102.34980	11.42807				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	94.05543	100.42347	93.81699				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.50665	102.41855	11.48082				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.47970	100.57096	22.42436				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.15507	100.76241	11.12755				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.49438	100.26297	10.46862				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.47965	100.42504	8.45880				0.00	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	47.77887	101.60514	51.20559			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	42.34294	100.61305	42.25772			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	42.21793	100.35023	42.13317			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.29366	100.41612	10.27297			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	37.56867	101.07263	37.47677			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.30270	100.37072	21.25991			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.13970	100.36105	21.09724			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.45611	100.37982	21.41302			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.27178	100.41498	10.25115			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.88901	100.39511	9.86915			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.33146	100.37243	21.28863			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.43693	100.37868	21.39388			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.24212	100.58046	11.22418			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.71169	100.38479	15.68013			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.37941	100.37527	21.33646			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.50118	100.52552	32.42121			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.29218	100.96473	21.23959			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.73171	100.34943	42.62673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	109.48099	10.13854	109.48099	10.12131				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.74243	100.41322	9.71848				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.71458	103.04527	3.70830				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.98550	100.37811	21.93147				0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	97.33333	100.00000	101.92577				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.77592	100.37910	16.73468				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.66438	100.39881	9.64062				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.67357	100.41280	8.65225				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.09860	100.38479	8.07870				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	97.33334	100.00000	101.97673				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	62.02263	100.37751	61.82623				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.57299	100.41000	30.47615				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	97.33334	100.00000	101.56417				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.00572	100.39600	16.95187				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.57648	100.42679	9.54614				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.06627	100.39881	9.03755				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.96485	100.41560	7.93962				0.00	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	9.22956	100.40776	9.20033			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.52932	101.11287	7.50532			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.38871	100.39293	4.37481			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13720	100.41672	0.13677			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13715	100.42399	0.13671			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	58.15613	100.31940	57.89403			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	58.15530	100.32262	57.89319			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	10.95222	100.00000	10.88514			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.30148	100.00000	7.25676			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03719	100.00000	0.03695			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03719	100.00000	0.03695			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.11661	100.00000	2.10211			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.40090	100.00000	1.39097			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.08511	100.00000	2.06979			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.97295	100.00000	1.95485			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.88868	100.00000	1.86864			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	3.59792	100.00000	3.31767			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02103	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
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02103	100.00000	100.00000				0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	97.83547	103.90964	97.57546				0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	97.80854	103.89068	97.54863				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	75.12399	102.86773	74.97247				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.53555	100.00000	3.52698				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	21.80144	100.89131	21.74820				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	22.38900	100.99451	22.33428				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	22.78029	101.06323	22.72459				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	22.51163	100.00000	22.34267				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	23.78668	100.00000	23.60814				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	25.48674	100.00000	25.29544				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.01441	104.59347	9.99117				0.00	0	4,822,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.04788	122.89930	10.02147				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.86283	100.00000	31.78565				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.14235	113.22249	16.10238				0.00	0	9,355,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.49382	100.00000	30.41994				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.25393	100.00000	12.22665				0.00	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	3.38200	151.06546	3.37130			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.04971	125.57279	33.95966		248,839,561,284.44	1,981,636	1,290,818.00	
ANG01	On 14/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	100.00000	47.43136	100.00000	47.07534		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	100.26923	11.14216	100.26923	11.11511		0.00	0	35,000,000.00	
BAW11	On 01/10/2018	Spot Bond	108.77896	10.70977	108.77896	10.68424		0.00	0	0.00	
BAW12	On 17/04/2015	Spot Bond	99.90066	20.98887	99.90066	20.92340		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	99.89602	9.85022	99.89602	9.81950		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	42.19463	100.00000	42.06288		0.00	0	0.00	
BAW2	On 02/10/2015	Spot Bond	112.73330	18.59329	112.73330	18.54767		0.00	0	0.00	
BAW3	On 02/10/2017	Spot Bond	100.19041	10.11709	100.19041	10.09255		0.00	0	0.00	
BAW4	On 15/09/2013	Spot Bond	100.45105	63.95416	100.45105	63.79690		0.00	0	0.00	
BAW5	On 15/09/2013	Spot Bond	102.32887	56.18827	102.32887	56.06014		0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	100.17231	29.72337	100.17231	29.65125		0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	103.90134	28.63468	103.90134	28.56893		0.00	0	0.00	
BAW8	On 02/10/2017	Spot Bond	108.14051	11.67969	108.14051	11.65199		0.00	0	0.00	
BAW9	On 03/02/2014	Spot Bond	101.25961	38.35011	101.25961	38.25616		0.00	0	0.00	
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.51778	104.66313	18.47106		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	100.27024	63.28739	100.27024	63.13370			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.94217	102.35861	20.89037			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.93180	102.28416	20.88006			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.65575	100.27011	14.62015			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.83797	102.23278	17.79389			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.68999	103.79822	13.65571			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.93159	100.27685	16.89047			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.93159	100.27685	16.89047			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.93157	100.27691	16.89046			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.63217	101.50925	17.58888			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.53102	102.45999	18.48514			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.94217	102.35861	20.89037			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.98038	102.86494	15.94068			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.29124	102.39307	12.26082			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.33044	100.26206	14.29564			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.04168	100.25556	13.01001			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.04168	100.25556	13.01001			0.00	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	31.67607	100.24109	31.59917			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	91.49386	100.18420	91.27034			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.44499	100.00000	19.39788			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.14913	100.92479	12.11090			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	12.82002	100.32752	12.77988			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.12796	99.23300	11.09345			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.86668	99.11456	1.86089			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.16691	100.00000	2.15728			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	55.48682	100.18154	55.23977			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.18568	100.00000	7.15066			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.62508	104.64060	21.57053			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.71377	103.89800	18.66686			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.74334	102.66503	17.69934			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.00814	100.33517	12.96741			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.78307	100.00000	5.77212			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.15101	100.00000	21.09977			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.24980	100.00000	19.20317			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.88259	100.00000	11.85381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.88259	100.00000	11.85381				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.36662	100.00000	14.33181				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.44843	100.00000	12.41827				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	90.05941	100.44416	89.61400				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.69053	100.27701	32.61027				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.35151	100.28373	20.30154				0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	66.66670	100.00000	66.66669				0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.87615	165.86185	2.86673				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.74712	134.98268	8.72666				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.00502	135.23863	9.98160				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.86067	98.54987	8.84119				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	38.86727	101.43384	38.77191				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	61.58193	100.16538	61.43252				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	37.29555	101.00289	37.20440				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	36.93971	100.89815	36.84950				0.00	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	61.41925	102.94694	61.26656			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	56.49908	101.21182	56.36073			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	91.53685	100.25001	91.31309			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.44025	100.66600	8.41946			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.34553	100.38899	30.27096			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.85046	100.00000	32.74789			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	65.66387	100.00000	65.51933			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.26985	101.42461	10.24465			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.31937	101.43555	10.29404			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.46787	101.46836	10.44218			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.96234	101.57774	10.93540			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.45593	101.68711	11.42776			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.83348	101.99310	12.80184			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.78400	100.00000	3.77483			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.82159	101.25226	9.79754			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.16203	101.32200	10.13711			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.30781	101.35188	10.28253			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.35638	101.36184	10.33098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	101.48134	10.93870	101.48134	10.91185			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.71335	101.64062	11.68456			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.70229	100.00000	3.69332			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.70229	100.00000	3.69332			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.74261	100.41538	9.71865			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.36745	100.45116	10.34196			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.53780	100.46091	10.51189			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.16399	105.04449	12.13565			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.04871	100.49015	11.02153			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.09287	100.54199	11.06557			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	32.44461	109.02542	32.36797			0.00	0	3,983,000.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	98.13055	99.33557	97.86917			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	84.88768	98.45450	84.69375			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	62.58399	95.58562	62.46907			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC28	On 20/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.32308	100.78103	13.29058			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.88710	100.00000	7.86799			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.26133	100.94045	8.24115			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.34596	100.78378	13.31341			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.72347	100.82929	13.68998			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.40930	100.91196	14.37410			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.25949	101.25521	17.21721			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	16.06987	101.82396	16.03031			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	63.81546	100.43475	63.65856			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	61.48812	100.66283	61.33828			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	98.44808	102.16271	98.18574			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	44.09513	100.41213	43.95545			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.16806	100.00000	9.14584			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.14168	117.90266	26.07483			0.00	0	4,161,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.73385	125.14109	13.69702			0.00	0	113,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.52592	102.03851	12.49502			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	38.49652	101.32226	38.40216		607,933,560,000.00	6,000,000	1,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	111.35530	14.00477	111.35530	13.97056			0.00	0	8,873,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.44226	105.54647	13.41082			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.17720	101.86680	10.15213			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.44729	106.76252	14.41373			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.23506	100.85304	19.17455			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.71162	107.65219	10.68616			0.00	0	4,633,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.47953	101.28817	0.47740			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	22.31855	101.82280	22.23353			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.12260	100.00000	10.04662			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.18569	122.47945	15.14611			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.76861	118.42047	14.73113			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.26693	117.20315	11.23826			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.66554	100.88420	14.62934			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.52698	104.14474	17.49814			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	29.00121	100.00000	28.78113			0.00	0	70,000,000.00
CGR6	On 18/02/2013	Spot Bond	101.65048	82.27254	101.65048	82.08975			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.56476	102.86721	32.48385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	103.30382	23.02501	103.30382	22.96759			0.00	0	0.00
CGR9	On 15/11/2012	Spot Bond	101.25944	81.39999	101.25944	81.39999			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	18.99985	100.80383	18.93946			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	93.69920	100.33426	93.46186			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	94.81820	100.61895	94.57678			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	34.95586	100.74860	34.86967			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	63.32515	100.40933	63.16948			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	63.32515	100.40933	63.16948			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	63.32515	100.40933	63.16948			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	67.00766	100.91360	66.84220			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	63.35265	100.41216	63.19691			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	63.07766	100.38376	62.92263			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	62.85764	100.36102	62.70319			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	67.56663	100.95747	67.40154			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	101.78237	19.54038	101.78237	24.45222				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	61.64180	100.19516	61.49220				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.41948	101.76269	24.29998				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	63.07767	100.38372	62.92265				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	62.88515	100.36383	62.73064				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.05811	101.86667	25.10426				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	67.69851	100.97002	67.53309				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	67.51032	100.92517	67.34543				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	67.51534	101.01305	67.34849				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	63.40764	100.41784	63.25177				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	63.21516	100.39797	63.05978				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	63.27017	100.40359	63.11466				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	58.62161	104.39421	58.48574				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	75.30752	101.82300	75.15971				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	56.56837	102.79173	56.43890				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	55.29879	101.32621	69.13695				0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	100.35706	100.86778	100.08425				0.00	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	44.95391	100.52565	44.84329			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	44.27685	101.34356	44.16711			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	44.27685	101.34356	44.16711			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	87.52031	99.85161	87.31656			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	19.99150	101.22270	19.94254			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.36773	100.00000	18.32275			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.16604	100.00000	18.12154			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.27851	100.42338	14.24341			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	43.09496	100.00000	42.99057			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	100.19619	100.00000	99.92613			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	91.35565	100.50974	91.13181			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	91.48215	100.82702	91.25737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.54079	91.40946	100.54079	91.18543			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	91.41373	100.49424	91.18978			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	42.12238	100.00000	42.02033			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.68321	100.39213	13.64959			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66802	100.00000	66.66801			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66802	100.00000	66.66801			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.31427	100.60029	14.27903			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.61865	102.77141	13.58799			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.31427	100.60029	14.27903			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.10481	100.01323	11.07790			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	37.12105	100.90290	37.02940			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.76052	100.91909	38.66481			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.11302	106.57524	7.09652			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.28170	99.04734	13.24980			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.40920	106.47706	3.40098			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.01219	100.91984	13.98061			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.74302	101.01820	38.64727			0.00	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	14.31427	100.60029	14.27903			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.31427	100.60029	14.27903			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.87521	106.09892	3.86580			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.20070	106.04227	7.18323			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.55568	100.61212	14.51984			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	93.09045	100.32240	92.85646			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	93.92231	100.39517	93.68367			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	63.97403	100.47626	63.81668			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.64475	100.57686	45.53238			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.50862	99.98364	28.43957			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.58690	99.98339	28.51765			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.40584	103.62392	12.37742			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.79014	99.99988	28.72039			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.70305	99.99989	28.63352			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.03189	99.79173	11.00521			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.03046	99.80002	11.00379			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.41415	103.81175	12.38567			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.41415	103.81175	12.38567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	104.34821	37.06994	104.34821	36.97563				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.76232	107.51178	37.66367				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.76128	107.00303	14.72675				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.03490	100.43472	11.00777				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.00014	100.48341	11.97063				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	63.58622	100.44030	63.42988				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	63.60839	100.44323	63.45199				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.04517	99.90043	20.99424				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.04517	99.90043	20.99424				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.74716	100.94701	36.67297				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	84.22169	101.15359	84.02845				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	87.67265	99.83657	87.46858				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	87.67265	99.83657	87.46858				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.63779	100.64882	13.61033				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.66423	101.05242	8.64305				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	81.80134	100.93369	81.61941				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.78015	100.44136	10.75848				0.00	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	21.75502	100.86994	21.70191			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.40971	100.93114	9.38673			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.77637	101.19905	11.75019			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.77637	101.19905	11.75019			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	21.71795	100.81644	21.66495			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	21.73356	100.81889	21.68053			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.48066	100.84952	13.44776			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.31806	101.47693	13.28537			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.14111	100.47537	22.08666			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.10501	101.44712	13.07285			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.61708	100.26649	21.56401			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.61708	100.26649	21.56401			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.61708	100.26649	21.56401			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.61708	100.26649	21.56401			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.61708	100.26649	21.56401			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.79298	100.27379	21.73948			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.22581	100.28582	10.20070			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.22581	100.28582	10.20070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	100.28582	10.22581	100.28582	10.20070				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.22581	100.28582	10.20070				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.22581	100.28582	10.20070				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.28132	100.28785	10.25607				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.66885	106.98684	10.64362				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.28618	100.51194	32.20675				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	25.80706	100.89505	25.74404				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	88.29718	100.15533	88.02089				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.08336	100.39498	42.97747				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.08336	100.39498	42.97747				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.58447	101.37065	9.55419				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.47574	100.49989	11.44751				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.62645	101.35958	12.59549				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.17275	100.58462	13.14032				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.55098	100.39320	9.52751				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.49428	100.39040	9.47095				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.54970	100.40357	9.52623				0.00	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	7.49541	100.91562	7.47182				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.61040	101.06552	8.58327				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	8.59219	100.99983	8.56513				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.52702	100.40244	9.50360				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.04580	100.54373	19.99646				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.30823	100.65226	9.27869				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.49112	100.36006	16.43891				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.10530	100.24531	16.05435				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.72724	100.37919	16.67426				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.88249	100.44355	9.85117				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.88249	100.44355	9.85117				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.88249	100.44355	9.85117				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.88249	100.44355	9.85117				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.77923	101.18342	8.74024				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.87933	100.81012	12.16142				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.17446	100.17296	2.16397				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.17446	100.17296	2.16397				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.17460	100.17084	2.16412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	100.14936	2.14333	100.14936	2.13347			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.17150	100.14949	2.16091			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.14862	100.15029	2.13862			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.44227	100.00000	1.43343			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.08409	100.00000	2.07285			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.08927	100.00000	2.07785			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.05635	100.00000	2.04430			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.36617	100.00000	1.35535			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.28896	100.00000	1.27628			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.23479	100.00000	21.18805			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.23479	100.00000	21.18805			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69948	34.94295	0.69886			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	65.27583	154.47129	65.09859			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	96.87029	100.53703	96.61541			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	96.85855	100.53241	96.60371			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	120.14860	100.00000	119.88494			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	99.97126	154.29358	99.69196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On 07/03/2013	Spot Bond	100.52779	96.84681	100.52779	96.59201			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	70.00923	152.83040	69.80737			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	84.91571	101.20452	84.72079			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	84.91571	101.20452	84.72079			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.19119	156.76383	5.17256			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	73.49600	94.77223	73.36167			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	72.99224	97.02201	72.85661			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	96.85855	100.53241	96.60371			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	96.85855	100.53241	96.60371			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.61508	100.00000	15.57683			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	74.02332	101.10498	73.87875			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.34037	120.49629	7.32137			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00019	134.98268	0.00019			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00021	135.23863	0.00021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.36047	78.86322	18.33125			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.41466	78.68249	18.38540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.74243	100.01914	11.71399				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.74243	100.01914	11.71399				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.49440	100.44036	12.46368				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.52963	100.40864	10.50374				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.77644	100.41492	9.75240				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	61.00610	100.01997	60.81560				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.89115	100.41000	9.86683				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.59302	101.50812	9.55030				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.84280	109.94659	15.80450				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	71.95304	106.29178	71.80954				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.33904	106.25789	13.30802				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.44436	122.59946	15.40407				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	20.19084	112.90836	20.14152				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.18764	111.62273	11.16026				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	91.13163	100.00000	90.91720				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.37419	5.86800	104.35764				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	21.61051	100.79434	21.55778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.83040	9.14376	100.83040	9.12144			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	23.15026	100.70290	23.09322			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.67860	101.26682	15.60895			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	98.10616	100.65651	97.84145			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	98.06927	100.45141	97.81212			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	75.33989	100.00000	75.18891			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	84.07639	100.18699	83.88281			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	77.06428	100.13300	76.91000			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	44.86480	100.21016	44.66717			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	22.14358	100.22082	22.04603			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	61.08821	100.19483	60.81915			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	59.35759	104.31041	59.22235			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.83559	133.09009	19.78038			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.02835	111.95336	11.00173			12,090,962.88	108	74,860,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.06255	110.94098	11.03605			12,203,507.80	110	148,560,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.09988	142.91138	13.06155			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.72858	101.79146	17.68495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	100.97946	26.25124	100.97946	26.16768			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.97666	101.06163	10.94169			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.58746	101.11630	4.57284			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.91567	101.17092	1.90956			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.00380	126.54006	12.96797			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.81000	113.22491	1.79000	113.50228			0.00	0	51,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	100.96417	1.90000	99.06333		1,041,200,000,000.00	548,000,000	540,000,000.00	
EMM01	On 28/07/2020	Spot Bond	111.69838	12.57412	111.69838	12.54383		60,317,125,200.00	540,000	270,000.00	
EMM02	On 11/03/2021	Spot Bond	112.15374	11.40961	112.15374	11.38159		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	106.65311	9.79096	106.65311	9.76786		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.93077	14.32636	100.93077	14.29137		0.00	0	0.00	
EPFC01	On 16/11/2012	Spot Bond	100.81699	68.25582	100.81699	68.25581		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.00000	45.74908	100.00000	45.40569		300,000,000,000.00	3,000,000	1,500,000.00	
EPFC03	On 18/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	
EQ181U	On 03/12/2012	Spot Bond	100.00000	99.19454	100.00000	98.93282		0.00	0	0.00	
EQ182U	On 11/12/2012	Spot Bond	100.00000	94.55959	100.00000	94.31525		0.00	0	0.00	
EQ183U	On 24/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQ184U	On 13/02/2013	Spot Bond			100.00000	85.49517	100.00000	85.30560				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond			126.47802	21.68820	126.47802	21.62782				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond			109.43400	25.53924	109.43400	25.47873				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond			107.25989	18.70493	107.25989	18.65617				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond			101.66692	10.56229	101.66692	10.52883				0.00	0	70,000,000.00
ERS3A7	On 17/11/2012	Spot Bond			101.08827	81.25815	101.08827	81.25815				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond			101.14823	26.77706	101.14823	26.71153				0.00	0	0.00
ERS3B1	On 17/11/2012	Spot Bond			101.26753	81.46849	101.26753	81.46848				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond			101.05103	26.29471	101.05103	26.23042				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond			100.00000	0.00870	100.00000	100.00000				0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond			101.34215	81.55610	101.34215	81.55609				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond			101.17066	26.88829	101.17066	26.82248				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond			100.00000	0.00870	100.00000	100.00000				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond			100.93125	54.29058	100.93125	54.15796				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond			100.96871	25.88615	100.96871	25.82289				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond			100.99870	14.47222	100.99870	14.43685				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond			100.93575	54.30386	100.93575	54.17121				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond			100.00000	0.00870	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
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00870	100.00000	100.00000				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.61996	105.94219	17.57885			211,884,380,000.00	2,000,000	65,700,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.70827	111.43974	9.68467			274,733,951,178.36	2,465,314	507,365,314.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.43672	117.73441	11.40798			16,011,879.76	136	260,740,136.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.15422	95.26383	9.13464			18,100,127.70	190	78,006,190.00	
ES33	On 15/09/2033	Spot Bond	9.13500	86.23737	9.08000	86.66593			1,936,620.00	212	783,852,212.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	18.45408	100.85636	18.37236			0.00	0	0.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	96.34498	100.35540	96.09712			0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	48.51564	100.00000	48.15148			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.68768	100.00000	10.66178			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.40042	100.00000	10.37523			0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	54.85661	101.07344	54.72244			485,152,512,000.00	4,800,000	1,600,000.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	54.96741	101.11222	54.83292			0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	55.32175	101.23627	55.18624			0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	55.52094	101.30601	55.38486			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	29.66703	105.15565	29.59786			0.00	0	15,772,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.22205	103.15112	12.19430			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On 06/12/2012	Spot Bond	100.55742	97.14893	100.55742	96.89325			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.73591	100.49836	10.70949			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.43209	100.49830	8.41134			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.55023	101.51768	9.52679			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.91702	111.84945	15.87843			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.71264	100.44644	9.68875		4,017,857,600,000.00	40,000,000	8,000,000.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.41722	100.00000	48.30674			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	58.58372	211.83970	58.39119			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	64.57249	105.16707	64.42436			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.37270	121.95151	3.36371			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.45318	266.05149	4.43264			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.08343	145.44748	2.07718			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.36361	186.40405	3.35153			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.83957	118.97136	19.78847			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.45504	100.00000	24.40031			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.45504	100.00000	24.40031			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.52004	51.72712	3.51603			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.44754	32.59207	3.44488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.72415	31.38364	31.38364	3.72137			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.69493	103.71290	103.71290	39.60442			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	85.31962	101.43171	101.43171	85.12294			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.91966	101.42118	101.42118	12.88796			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.77084	100.70350	100.70350	46.67663			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	43.34257	100.43778	100.43778	43.25548			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.62292	101.37968	101.37968	12.59196			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.62292	101.37968	101.37968	12.59196			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.23162	100.95684	100.95684	11.20388			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.44662	101.35502	101.35502	12.41610			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.41913	100.49706	100.49706	11.39104			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	66.77536	100.81157	100.81157	66.61242			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.79440	100.62812	100.62812	14.75797			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.94647	100.42343	100.42343	9.92202			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.87557	100.46990	100.46990	10.84883			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.86390	100.53541	100.53541	32.78302			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.50535	98.00000	98.00000	8.61451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116	On 20/06/2017	Spot Bond	100.00000	8.65478	100.00000	8.76950			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.62694	100.61842	14.59092			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.85444	100.45750	10.82775			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.00512	100.56313	12.97312			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.96613	100.61014	13.93174			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.36722	100.43349	10.34172			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.70226	100.51033	11.67346			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.31037	100.67570	15.27265			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.98447	100.44913	9.95284			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.83820	100.00000	6.98316			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.52323	100.53319	11.48669			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.46643	100.63883	13.42369			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.56559	100.48091	10.53210			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.17695	100.51430	11.14151			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.86655	100.60627	12.82573			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.04244	100.56147	12.00424			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.36478	100.63331	13.32237			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.09646	100.67296	14.05171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	100.60461	12.83605	100.60461	12.79531				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	12.99309	100.58527	12.95186				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.32973	100.52263	11.29382				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.65978	100.51264	11.62282				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.62905	100.64764	13.58580				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.47659	100.63938	13.43383				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.05977	100.61676	13.01833				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.64939	100.64874	13.60606				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.78796	100.54761	11.75057				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.60636	100.48314	10.57274				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.13771	100.40273	9.10877				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.22852	100.68010	14.18334				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	31.59516	100.48314	31.49501				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.50934	100.54650	19.44747				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.71896	101.08864	3.70131				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.40758	100.52041	10.37458				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.84257	100.44745	1.83673				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	98.00000	1.55519	98.00000	1.92257			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.46459	100.00000	1.45637			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.46459	100.00000	1.45637			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.40607	100.00000	1.39627			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	40.30289	103.88434	40.21086			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	28.48304	101.69803	28.41299			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.26918	100.46014	18.22426			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.92766	100.45737	14.89094			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	58.08450	101.67764	57.94168			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	99.90550	6.90500	101.61092			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.58392	98.80765	10.55826			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	78.10616	113.68077	77.91662			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	59.84426	100.00003	59.69928			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.30512	100.38660	30.23064			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.92632	101.46163	8.90442			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.03812	109.33538	7.02146			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.00334	100.46640	12.97136			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.10289	100.47150	13.07067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	109.51236	5.39146	109.51236	5.37868			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.37483	111.32550	25.32287			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.94549	109.33538	4.93378			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.01797	114.09057	6.00322			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.52362	114.42023	8.50583			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	94.18475	100.45580	93.94591			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.94937	101.66489	9.92490			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.27567	100.00000	18.23091			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.72688	100.79789	17.68316			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.93257	100.69405	15.89331			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.74375	4.73000	107.72130			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	94.62261	100.56499	94.38242			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.15562	100.70697	16.11579			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.36105	100.40068	10.33559			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.59618	100.46304	11.56766			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	26.17247	100.61808	26.10801			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.25612	100.54671	13.22350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.52525	12.83012	100.52525	12.79855			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	93.74913	100.34678	93.51162			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	93.73778	100.34394	93.50031			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	94.87871	100.32862	94.68288			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	94.87989	100.34043	94.68404			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	94.88735	100.34112	94.69148			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	93.72950	100.34682	93.49145			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.90583	100.44788	10.88392			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.53931	100.64235	13.51206			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.89490	100.44732	10.87301			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.70877	98.04956	24.66020			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.04140	100.67532	14.01312			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	12.99381	101.43156	12.96193			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	56.01736	101.08680	55.88034			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	57.97964	102.04635	57.83662			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	56.07576	101.11165	55.93856			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	57.23572	104.68033	57.09128			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	57.52840	96.98334	57.39281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	101.19191	56.26438	101.19191	56.12662				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	56.73553	101.39248	56.59638				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	57.31360	101.63872	57.17272				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	57.67612	101.79324	57.53417				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.14294	137.45936	15.09804				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	65.69867	101.30769	65.53588			607,846,140,000.00		6,000,000	3,000,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.50040	104.00517	27.43140			416,020,680,000.00		4,000,000	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.50563	100.18638	21.43839				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.17967	103.41346	12.14926				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.96203	100.62484	9.93077				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	9.10673	101.45882	9.08439				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.92011	100.00000	11.89749				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.55050	254.50193	4.53014				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.45506	265.81898	4.43452				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.59346	249.70910	4.57316				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.12397	117.34620	3.11613				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.17575	101.41744	7.15815				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	117.54524	3.39070	117.54524	3.38191			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.96295	101.77641	10.93597			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.29231	100.01476	11.26494			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	56.98209	101.49749	56.84221			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.06226	101.25022	7.04495			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.95139	100.29734	42.84591			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.91720	90.41057	2.91105			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	91.22315	100.18030	90.99754			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	93.30717	100.00000	93.07214			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	66.49301	100.68430	66.28418			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90488	100.00000	0.90206			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.72359	101.11871	12.68305			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	64.45494	100.52362	64.25056			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	63.66377	100.43945	63.46206			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.89364	101.12618	7.86876			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.07754	101.07593	16.02632			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.11375	100.44759	8.08803			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.08128	100.44015	29.98596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	14.43882	100.76967	14.39295				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	27.42811	101.24351	27.30627				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	49.70951	101.17008	49.48882				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.00947	100.00000	2.98688				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	43.33120	100.00000	43.00597				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.55530	2.25000	101.53470				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	30.06727	105.55013	29.99696				0.00	0	1,590,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.33642	106.51279	22.28380				0.00	0	745,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.67438	104.36488	12.64501				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.95245	105.51532	10.92684				0.00	0	10,000,000.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.80959	113.83008	10.78287				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	9.88774	108.96559	9.87083				0.00	0	3,472,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.82674	117.28648	13.79192				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.34348	102.81960	11.31794				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.72902	79.83345	10.70923				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	15.18174	100.94835	15.14425				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	23.54793	100.00000	23.37119				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	100.01778	21.89204	100.01778	21.82369			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.17664	104.81266	12.14849			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	82.28233	100.00000	82.10538			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	88.83764	100.00000	88.63389			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	83.11168	100.00000	82.93332			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	97.84186	100.63710	97.57862		402,548,400,000.00	4,000,000	2,000,000.00	
GPT20	On 30/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	81.00257	100.81750	81.00256			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	66.77836	99.49839	66.77835			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	92.93954	99.03016	92.70577			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		27,156,000,000,000.00	271,560,000	271,560,000.00	
GRB85	On 25/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD180	On 16/01/2013	Spot Bond	100.00000		86.49289	100.00000	86.28842			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501		7.39202	100.01501	7.37411			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973		9.36108	100.01973	9.33840			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000		2.23269	100.00000	2.20971			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000		2.23269	100.00000	2.20971			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000		2.23269	100.00000	2.20971			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		2.21949	100.00000	2.20971			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000		2.23269	100.00000	2.20971			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000		2.23269	100.00000	2.20971			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000		81.16501	100.00000	81.16501			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290		81.04676	100.85290	81.04676			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829		81.09094	100.88829	81.09095			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560		81.24998	101.01560	81.24998			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078		22.75199	100.57078	22.69598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	101.42786	11.48290	101.42786	11.45472			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.89914	99.93193	15.86065			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.51893	100.43806	11.49062			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.64880	102.01673	19.60035			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.87018	100.31458	11.84102			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.94932	99.88260	16.87485			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.02784	100.51108	10.97862			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/12/2012	Spot Bond	105.54321	93.54907	105.54321	93.30016			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	93.54907	105.54321	93.30016			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	63.11547	100.00000	62.99605			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	69.78689	100.00000	69.65449			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	58.28047	101.63173	58.13723		1,016,317,300,000.00	10,000,000	5,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.52151	101.67762	15.48334			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.64890	105.13866	16.60672			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	93.58902	105.76786	93.33952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	101.68917	58.39441	101.68917	58.25081				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.84385	101.75803	15.80487				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.47928	117.06290	14.43894				0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	93.64060	106.05795	93.39033				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	58.59939	101.79257	58.45516				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.25778	101.86140	16.21774				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.87463	117.06290	14.83319				0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	93.82352	107.08651	93.57052				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	58.87252	101.93042	58.72744				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.76289	101.98773	16.72155				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	94.04774	108.34719	93.79140				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	94.37939	110.21153	94.11808				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.19283	115.88630	11.16507				9,618,562.90	83	38,973,810.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.40292	272.42396	4.38229				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.40846	271.70682	4.38784				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.66957	101.83148	11.64349				0.00	0	30,200,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.65231	102.02133	11.62623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.26000	110.22983	1.26000	110.21720			28,546,560,000.00	22,656,000	211,500,000.00
I2038	On 31/01/2038	Spot Bond	1.90000	108.93098	1.91000	108.70672			167,245,600,000.00	88,024,000	67,960,000.00
I2050	On 31/12/2050	Spot Bond	2.06000	113.75061	2.06000	113.73470			53,864,880,000.00	26,148,000	24,738,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.15608	95.45000	21.11727			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	95.38971	100.50759	95.14396			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	96.84102	100.56563	96.58747			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.27496	109.26558	23.21898			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	95.81538	100.86049	95.56579			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.41969	102.46253	22.36357			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.64423	100.92206	16.60314			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	61.86299	100.23329	61.71116			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	43.71833	100.52781	43.61075			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	43.26463	100.74849	43.15796			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	40.35870	103.45013	40.26586			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.47598	108.14435	15.43906			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.35076	111.48026	11.32301			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	37.23075	102.47730	37.14622			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.76834	99.82217	39.67216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.88835	25.69075	100.88835	25.62801				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.73141	106.87614	25.66954				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.51518	105.97204	13.48398				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.48209	101.15611	26.41727				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.97773	101.23137	9.95329				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.69756	119.59470	4.68560				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.04239	121.25275	3.03456				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.80104	100.15533	21.73289				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.17038	100.16252	10.13858				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.25236	105.78604	10.22848				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.54098	100.66354	16.48847				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.73639	100.43811	8.70871				0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.17815	100.00000	9.10926			14,700,000,000,000.00	147,000,000	805,000,000.00	
IBL45	On 21/12/2018	Spot Bond	100.00000	8.96355	100.00000	8.86316				0.00	0	200,000,000.00
IBL46	On 15/01/2020	Spot Bond	100.00000	8.05733	100.00000	7.96628				0.00	0	506,000,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	71.29439	100.00000	71.16139				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00452	100.00000	0.00450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.83221	99.89211	18.79034			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.83221	99.89211	18.79034			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.43046	100.97091	9.40954			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.35233	5.00000	103.32462			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.20243	101.37699	13.16072			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.47381	101.30327	12.43442			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	13.41507	100.00000	13.31283			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.09573	112.11249	17.05397			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.34175	100.20174	22.28693			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.34175	100.20174	22.28693			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	9.69786	101.14829	9.66729			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.59633	100.00000	8.57527			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	56.50586	101.89135	56.25353			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	50.04221	101.88356	49.81876			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	48.57123	101.64472	48.35476			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.80955	101.44581	23.75564			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	68.89122	100.58397	68.56181			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	42.87054	100.00000	42.54524		15,000,000,000,000.00	150,000,000	150,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	104.33728	69.39075	104.33728	69.25929			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.88844	101.67347	13.85430			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	66.81305	99.34271	99.72857			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	98.13251	99.22914	97.87141			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	96.33709	99.12821	96.08570			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	94.60964	99.02750	94.36742			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	88.30779	98.62666	88.09758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND303	On 15/01/2013	Spot Bond	98.52695	86.86855	98.52695	86.66533			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	85.47823	98.42745	85.28166			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.23645	100,000.00000	0.23493			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 27/04/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	42.88249	100.00000	42.62756			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	41.42810	100.00000	41.20473			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	40.25950	100.00000	40.06092			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	39.30036	100.00000	39.12172			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	73.37922	101.10218	73.09258			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	84.67500	100.97718	84.48233			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	81.49044	101.06512	81.31179			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.04728	100.29400	15.01074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	103.81357	18.21509	103.81357	18.16946				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.53161	101.94170	17.48840				0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	98.64865	100.00000	104.19225				0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	96.83054	100.51669	96.57647				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.24011	100.34045	9.21741				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	83.06694	100.00000	82.88868				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.58237	100.81708	25.51926				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.02975	100.33341	11.00266				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	95.02537	100.35507	94.78215				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	89.80121	100.00000	89.36739				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.56692	6.50000	100.55509				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	87.98067	100.13131	87.70628				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	85.44605	99.98478	85.18715			199,969,560,000.00	2,000,000	1,000,000.00	
ING158	On 07/12/2012	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	97.75723	100.42362	97.49961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On 10/12/2012	Spot Bond	100.41625	96.51452	100.41625	96.26350			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.43778	100.44355	11.40154			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	91.85096	100.14548	91.62610			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	28.91034	100.16956	28.81995			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	91.41844	100.49744	90.95928			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	61.68203	100.49744	61.40669			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	86.62900	100.32608	86.21728			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	86.21862	100.31481	85.81083			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	97.85227	100.14110	97.59027			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	93.53966	100.14461	92.79034			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	63.00552	100.14677	62.56607			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	67.33841	100.14677	66.86875			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	93.53964	100.14488	92.79032			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	18.67869	100.00000	18.54857			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	12.45246	100.00000	12.36571			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	84.72732	101.21767	84.53324			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	56.45064	101.23672	56.31237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond	101.23672	56.45064	101.23672	56.31237				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	59.38896	99.91080	59.24521				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.82884	100.00000	49.70681				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.90802	100.24109	23.84998				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.76920	102.25661	23.71046				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	45.45889	100.77468	45.34679				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	21.37057	99.93260	21.30389				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.39677	99.93094	13.35497				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.07922	99.92988	10.04777				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.43474	104.73009	11.40831				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.04565	104.25515	38.95525				0.00	0	161,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.88348	100.91681	16.84180			343,117,154,000.00	3,400,000	850,000.00	
IPL6	On 28/09/2017	Spot Bond	108.21861	11.62377	108.21861	11.59603				0.00	0	13,603,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	25.09269	101.03261	25.03134				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.10326	100.34728	18.05878				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.12660	109.98505	23.07129				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.45645	100.44886	10.43073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.75653	9.37320	100.75653	9.35008				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.27178	110.94012	3.26394				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.48181	124.10625	2.47503				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	68.30171	100.58379	67.98261				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.84872	100.18782	8.82104				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.06849	99.99997	9.02860				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.54400	101.62507	8.50593				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.45353	100.60774	0.45150				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00739	100.28878	0.00736				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	52.02848	100.00000	51.61561				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.50915	100.00000	2.49244				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.41070	100.00000	2.39334				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	41.58406	100.00000	100.00000				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	77.12373	102.06373	76.96621				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	91.41554	100.17994	91.19222			400,719,760,000.00	4,000,000	1,000,000.00	
IV08	On 30/04/2018	Spot Bond	117.77551	12.84486	117.77551	12.81205				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.93397	101.74618	9.90953				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.45548	124.10625	2.44877				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On 26/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	58.54139	100.00000	58.41147			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	66.79724	99.41373	66.79723			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	99.45876	99.31432	99.19033			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	97.61237	99.20028	97.35409			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	95.83677	99.09942	95.58805			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	94.12803	98.99876	93.88833			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	87.88865	98.62399	87.68043			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	86.46643	98.49850	86.26514			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	85.08964	98.39906	84.89490			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA307	On 14/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		19,300,000,000,000.00	193,000,000	193,000,000.00	
IVA308	On 21/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		10,000,000,000,000.00	100,000,000	100,000,000.00	
IVA309	On 28/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618		0.00	0	0.00	
IVA310	On 07/03/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702		0.00	0	0.00	
IVA311	On 14/03/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167		0.00	0	0.00	
IVA312	On 22/03/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508		0.00	0	0.00	
IVA313	On 28/03/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664		0.00	0	0.00	
IVA314	On 04/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429		0.00	0	0.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039		0.00	0	0.00	
IVA316	On 18/04/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379		0.00	0	0.00	
IVA317	On 10/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020		0.00	0	0.00	
IVA318	On 11/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387		0.00	0	0.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259		0.00	0	0.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765		0.00	0	0.00	
IVA322	On 15/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317		0.00	0	0.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915		0.00	0	0.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 18/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248	0.00	0	0.00			
IVA326	On 19/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982	0.00	0	0.00			
IVA327	On 20/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761	0.00	0	0.00			
IVA328	On 21/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357	0.00	0	0.00			
IVA329	On 22/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954	0.00	0	0.00			
IVA330	On 23/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577	0.00	0	0.00			
IVA331	On 24/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225	0.00	0	0.00			
IVA332	On 25/05/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898	0.00	0	0.00			
IVA333	On 15/08/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914	0.00	0	0.00			
IVA334	On 22/08/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683	0.00	0	0.00			
IVA335	On 29/08/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499	0.00	0	0.00			
IVA336	On 05/09/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347	0.00	0	0.00			
IVA337	On 12/09/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214	0.00	0	0.00			
IVA338	On 19/09/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087	0.00	0	0.00			
IVA339	On 26/09/2013	Spot Bond	100.00000	50.22108	100.00000	50.10963	0.00	0	0.00			
IVA340	On 03/10/2013	Spot Bond	100.00000	49.44608	100.00000	49.33635	0.00	0	0.00			
IVA341	On 10/10/2013	Spot Bond	100.00000	48.68304	100.00000	48.57500	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	44.15932	100.00000	43.87603			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	42.43193	100.00000	42.18686			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	41.06899	100.00000	40.85330			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	39.96670	100.00000	39.77425			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	39.05714	100.00000	38.88351			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	60.98805	100.11329	60.84016			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.27018	101.15218	7.25238			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.79829	101.33204	38.70317			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.20278	101.39683	16.13072			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	90.09680	100.01454	89.88071			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	51.39269	101.10215	51.16465			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	84.29055	100.97704	84.09962			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	57.58960	100.00000	57.16197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	71.41158	100.00000	71.27958	0.00	0	0.00	0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	36.99026	100.00000	36.71262	0.00	0	0.00	0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	10.35401	100.00000	10.27629	0.00	0	0.00	0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	85.87363	100.00000	85.67892	0.00	0	0.00	0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	85.73145	100.00000	85.53705	0.00	0	0.00	0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	87.85639	103.25721	87.65087	0.00	0	0.00	0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	82.91304	102.85510	82.73116	0.00	0	0.00	0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.94922	100.85336	2.93788	0.00	0	0.00	0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.54979	100.00000	2.53065	0.00	0	0.00	0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	86.38667	100.00000	86.18989	0.00	0	0.00	0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	76.03310	100.00000	75.88042	0.00	0	0.00	0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.79425	146.46402	9.76456	0.00	0	0.00	0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	57.42792	101.88203	57.28645	0.00	0	0.00	0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.67963	100.15505	21.62647	0.00	0	0.00	0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	10.78387	100.36228	10.74321	0.00	0	0.00	0.00	0	6,520,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.93763	98.87452	1.93033	0.00	0	0.00	0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138	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
MAQ008	On 09/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	87.68769	98.55765	87.48056			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	51.16925	101.08680	50.94223			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	97.60980	99.30957	97.35126			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	94.60381	99.14082	94.36133			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	87.67199	98.70105	87.46463			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	77.07007	97.83334	76.91119			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	55.85464	100.00000	55.43540			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	88.25984	99.92980	88.05229			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.79015	99.92873	40.69139			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	64.93219	100.85528	64.77369			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	29.94271	100.87824	29.86960			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.75999	100.00907	28.69032			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.88471	99.91959	20.81956			0.00	0	133,350,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	100.16737	12.79861	100.16737	12.70346				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.14479	100.17350	2.13544				0.00	0	7,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	85.25911	100.00000	85.06400				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	85.17906	101.40172	84.98141				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	39.08435	101.42165	38.98846				0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.60641	100.00000	39.51046				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	81.55844	100.00000	81.37960				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	37.62940	100.00000	37.53824				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	41.05140	100.00000	40.95195				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.02107	100.00000	24.95980				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.79472	100.00000	19.74676				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.35333	100.00000	6.33777				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.51107	100.00000	15.47308				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.59959	106.46019	9.57711				0.00	0	156,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	95.46257	100.46941	95.21608				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.97835	100.55268	22.92180				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.47721	100.10089	27.41601			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.52140	100.10166	27.46011			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.35869	100.10553	11.33339			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.33350	102.05054	10.31037			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.20030	102.14122	10.17745			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.44288	100.13874	13.41293			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.00404	102.46074	12.97484			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.35325	102.63527	13.32323			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.45072	109.14290	27.38548			0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.97932	100.35527	12.94744			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.72587	100.36949	7.70689			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.28584	108.22148	11.25619			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.90394	105.26282	17.86216		56,631,397,160.00		538,000	25,669,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	15.89571	100.76354	17.71798			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.38091	9.99695	106.38091	14.25499			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	64.50961	100.73012	65.91382			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.73847	106.29569	13.85101			0.00	0	7,294,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	34.24072	109.35704	34.15965			0.00	0	3,092,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	108.68196	20.88950	108.68196	20.84028				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.78808	112.43670	13.75469				0.00	0	3,627,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.70714	105.38322	49.59168				0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	95.83201	99.21764	95.58302			99,217,640,000.00		1,000,000	1,000,000.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	86.65249	98.63643	86.45005				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	75.68496	97.71856	75.53191				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.87325	100.00000	5.85902				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10049	100.00000	0.10024				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.15201	100.00000	6.13710				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.22803	100.00000	6.21294				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.71696	100.89771	5.70299				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.77667	100.90718	5.76256				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.87615	100.92303	5.86181				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.92589	100.93092	5.91141				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	5.98556	100.94038	5.97094				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.13470	100.96406	6.11971				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.23407	100.97993	6.21884				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	100.99728	6.34336	100.99728	6.32785		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.44267	101.01305	6.42692		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.49233	101.02081	6.47646		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	7.08750	101.11573	7.07016		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.78049	101.22620	7.76144		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.10049	100.00000	0.10024		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.10049	100.00000	0.10024		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.00000	44.58977	8.00000	44.57081		1,824,000,000,000.00	228,000,000	228,000,000.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	39.04583	101.70052	38.94979		2,847,614,560,000.00	28,000,000	7,000,000.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	26.85691	101.25975	26.79111		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	18.43911	100.87403	21.51777		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	8.79993	101.31348	8.77837		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	20.63586	100.75760	20.54454		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	11.54216	100.79541	11.49107		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.77590	18.73217	110.77590	18.68662		0.00	0	12,015,000.00
NBK2B		On 15/09/2015	Spot Bond	101.00801	17.65969	101.00801	17.61605		1,759,963,566,240.00	17,424,000	4,356,000.00
NBK3A		On 09/09/2019	Spot Bond	118.84122	11.69682	118.84122	11.66673		0.00	0	5,755,000.00
NBK4		On 28/10/2024	Spot Bond	30.23292	4.27149	30.23292	4.26840		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On 19/04/2013	Spot Bond	102.03598	87.14160	102.03598	86.93495			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.21349	111.25692	20.16443			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.40091	101.70058	20.35073			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.82039	101.79234	7.80115			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	39.37040	103.06649	39.28009			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	42.32421	100.27352	42.22030			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.11954	107.67718	15.08361			0.00	0	8,030,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.17054	100.28219	13.13820			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	83.33440	117.77042	83.13914		41,219,647,000.00		350,000	1,375,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	85.94418	101.18874	85.74277			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	97.19899	100.66622	96.94293			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.32366	100.00000	29.26802			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.03882	100.00000	36.96855			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.96402	100.00000	27.91097			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.87112	100.88001	23.81284			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	95.84712	100.53804	95.59820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50	On 25/03/2013	Spot Bond	100.29682	92.73086	100.29682	92.49841			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	92.48423	100.27583	92.25302			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	92.48423	100.27583	92.25302			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	92.48423	100.27583	92.25302			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.32498	100.26098	22.27077			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.77257	100.01676	21.71982			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.38102	99.92572	21.32925			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.96635	100.72872	17.92207			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.20663	78.84167	17.17932			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.01219	100.68736	13.97766			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.33707	101.44317	12.30681			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.95617	101.58167	12.92434			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.28159	101.36186	12.25147			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.67420	99.92294	11.64593			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	86.08056	100.00000	85.88358			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.07066	74.70107	14.04917			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.44228	100.71896	65.78801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.74134	100.42509	42.65545				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.66813	100.41859	42.58241				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.85354	100.13494	17.77494				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.62660	101.09351	8.58833				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.23799	100.28784	2.22744				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.32952	100.21716	11.27421				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.03223	100.00000	3.00947				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.10371	108.64353	19.05797				0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	95.15951	100.43443	94.91452				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	98.46096	103.93706	98.19922				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	56.06347	103.85854	55.93407				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	43.45101	105.20960	43.35131				0.00	0	4,601,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.70227	100.00389	7.68362				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	12.60779	122.15519	20.08070				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.30903	109.62449	11.65998				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.18808	100.87482	12.13351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	154.74879	6.28000	154.74879	6.25987			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.32923	110.78287	11.30212			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.87589	112.47442	11.84395			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	10.24257	100.87478	10.21757			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	30.27095	100.84223	30.19707			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	65.49737	100.77827	65.33760			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	15.74218	100.82862	15.69267			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.94538	114.30671	11.91279			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	30.50378	100.88848	30.42930			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	65.61318	100.82727	65.45306			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	15.87636	100.85447	15.82643			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	12.33755	112.37668	12.30440			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	30.77757	100.94287	30.70238			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	65.76756	100.89257	65.60697			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	16.12340	100.90208	16.07267			0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	101.12713	100.00000	100.85232			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	67.41336	100.90209	67.24874			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	101.27631	100.00000	101.00111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.92679	67.64929	100.92679	67.48405				0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	101.35091	100.00000	101.07550				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	67.92656	101.02443	67.76050				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	68.29710	101.11272	68.13000				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.36703	101.14634	10.34166				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	11.52050	101.06357	11.49232				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	51.50364	133.37761	51.35431			13,337,761,000.00	100,000	30,050,000.00	
NRA014	On 30/04/2014	Spot Bond	112.65666	35.24500	112.65666	35.15811				0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.54119	127.61916	15.49934				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.68477	133.90446	9.65738				0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.61212	166.40319	6.59478				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.95831	132.37089	14.91685				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	87.56862	99.96864	87.36407				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	40.35181	99.87889	40.25417				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	40.21945	99.88231	40.12212				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.55312	101.83987	10.52714				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	101.27473	19.56644	101.27473	19.51850			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	52.77204	101.19990	52.53769			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.09827	101.37662	16.02669			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.22758	100.00000	15.19069			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.27710	100.00000	15.24009			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.30680	100.00000	15.26972			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.01980	100.00000	15.98099			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.81202	100.00000	16.77129			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.76339	100.00000	21.71066			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.48741	110.62267	15.44999			0.00	0	98,083,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.26138	100.00000	4.24264			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.44688	109.71000	12.42166			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.25474	100.00000	23.19841			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.67268	100.00000	6.65634			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	63.25492	100.48296	63.05443			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	84.89728	98.38076	84.70346			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	58.35389	100.00000	58.22438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP06	On 21/11/2012	Spot Bond	100.73845	99.72476	100.73845	99.45104				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	99.99986	100.00000	99.99973				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.37212	100.42050	30.29746				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	98.04056	103.78737	97.78098				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	94.88296	100.37625	94.63944			200,752,500,000.00	2,000,000	1,000,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.37300	63.28826	100.37300	63.13274				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	63.45476	100.39251	63.29880				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	63.67117	100.41791	63.51464			1,546,435,814,000.00	15,400,000	7,700,000.00	
PR2B1B	On 15/12/2012	Spot Bond	100.38925	94.92896	100.38925	94.68529				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.52603	100.43155	30.45098				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	98.24412	103.92808	97.98367				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	63.73223	100.42500	63.57554				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	64.02472	100.42441	63.86732				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	95.00945	100.41200	94.76552				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.87001	100.45623	30.79410				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	64.23159	100.48342	64.07360				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	95.21640	100.47042	94.97181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.25012	100.48350	31.17326				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	64.67539	100.53526	64.51622				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	37.18832	101.01119	37.09742				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	39.65855	115.36704	39.48895				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.79749	90.32933	25.74442				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.18058	36.97373	1.17948				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	5.48500	123.10443	5.46500	123.14428			74,953,078,101,915.00	665,100,839	3,547,378,839.00	
R158	On 15/09/2015	Spot Bond	122.26482	29.13260	122.26482	29.00290				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.45441	85.50505	13.42798				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	24.21771	128.79704	24.10599				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.40041	81.26980	7.38648				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	62.17332	106.08559	62.02969				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.75000	127.67066	7.69500	128.18733			68,504,457,734,750.00	839,284,869	1,322,203,843.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10795	34.66514	1.10698				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05746	32.55096	1.05658				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.75419	121.08854	213.73521	120.68352			36,979,474,870,000.00	173,000,000	1,550,000,000.00	
R197	On 07/12/2023	Spot Bond	1.22000	279.65327	1.24000	279.13419			42,055,840,000.00	34,472,000	306,945,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.07000	110.82025	5.06500	110.81532			1,368,901,166,100.00	270,000,230	1,153,545,230.00
R202	On 07/12/2033	Spot Bond	1.82000	209.91855	1.84000	209.23784			343,401,240,000.00	188,682,000	1,437,848,000.00
R2023	On 28/02/2023	Spot Bond	7.21000	105.58977	7.16500	105.90071			18,567,770,090,590.00	575,280,179	3,340,015,179.00
R203	On 15/09/2017	Spot Bond	5.92500	111.11194	5.89500	111.22555			21,330,491,739,450.00	600,082,994	6,126,944,994.00
R204	On 21/12/2018	Spot Bond	6.22500	112.19112	6.18500	112.38346			17,784,982,231,050.00	857,025,258	6,268,104,444.00
R2048	On 28/02/2048	Spot Bond	99.20808	10.56211	99.20808	10.53863			161,579,406,231,360.00	628,692,000	1,594,564,000.00
R205	On 31/03/2014	Spot Bond	100.00000	41.30544	100.00000	41.20538			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.07500	105.27975	5.06500	105.27672			16,366,534,975,000.00	224,933,000	2,442,677,000.00
R207	On 15/01/2020	Spot Bond	6.52500	106.60083	6.49500	106.75604			13,849,778,606,850.00	122,571,434	5,106,960,000.00
R208	On 31/03/2021	Spot Bond	6.73000	101.06080	6.68500	101.32746			22,201,462,803,800.00	298,880,060	0,769,749,049.00
R209	On 31/03/2036	Spot Bond	8.54000	77.84925	8.48500	78.28488			33,060,540,775,080.00	871,257,702	9,478,797,000.00
R210	On 31/03/2028	Spot Bond	1.61000	158.16191	1.59000	158.54800			48,300,000,000.00	30,000,000	84,600,000.00
R211	On 31/01/2017	Spot Bond	0.15000	124.25393	0.15000	124.24341			7,633,500,000.00	50,890,000	1,163,130,000.00
R212	On 31/01/2022	Spot Bond	1.09000	129.29585	1.07000	129.49297			639,698,110,000.00	586,879,000	1,520,390,504.00
R213	On 28/02/2031	Spot Bond	8.31000	89.34429	8.25000	89.83486			14,887,057,139,430.00	791,462,953	4,119,305,953.00
R214	On 28/02/2041	Spot Bond	77.73332	9.68548	77.73332	9.66792			172,205,924,119,567.00	215,342,457	6,514,082,457.00
R223C	On 15/03/2013	Spot Bond	98.10852	76.38783	98.10852	76.23131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On 15/09/2013	Spot Bond	95.74929	52.74275	95.74929	52.62888			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	36.42331	93.40448	36.34627			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	25.57846	91.01110	25.52551			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.59925	87.49080	18.56200			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.45441	85.50505	13.42798			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	9.88276	83.47163	9.86374			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.40041	81.26980	7.38648			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	92.21818	99.35642	91.98727			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	63.05585	96.68315	62.92011			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	43.26928	94.26296	43.17807			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	30.16026	91.92899	30.09799			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.31233	89.76971	21.26919			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.62001	86.42385	15.58939			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.38092	84.45562	11.35904			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.44816	82.31050	8.43226			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.40552	79.97373	6.39376			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.29339	75.56089	5.28412			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.20039	73.15412	4.19324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	69.91580	3.51369	69.91580	3.50794			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.86076	67.83418	2.85620			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.35865	65.82731	2.35498			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.97284	63.84766	1.96986			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.85867	60.09257	1.85601			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.60551	58.22853	1.60327			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.50009	55.42223	1.49809			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.32674	53.71567	1.32502			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.18419	52.07678	1.18269			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.06609	50.50256	1.06478			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.96342	49.04085	0.96226			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87677	47.63992	0.87575			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.34897	40.84619	1.34760			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.28309	39.49703	1.28183			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.22749	38.20719	1.22631			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.18058	36.97373	1.17948			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.14108	35.79392	1.14006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	34.66514	1.10795	34.66514	1.10698			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08031	33.58493	1.07940			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05746	32.55096	1.05658			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.94550	100.64880	45.83232			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	59.67770	99.92574	59.53322			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.09551	99.90770	13.06381			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	16.87141	100.96576	19.01803			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.95329	100.00000	1.94470			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	96.57427	100.56581	96.32142			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	62.92419	100.63344	62.72450			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	64.71669	100.61948	64.51133			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	61.92681	100.62865	61.65008			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.48307	100.22952	21.43034			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	75.53366	100.00000	75.43228			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	95.78110	100.48281	95.52921			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.84040	101.67229	27.77195			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.42944	5.87500	104.41286			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	14.52367	100.93776	18.50872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On 09/01/2013	Spot Bond	100.29264	87.92081	100.29264	87.70892			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	50.35029	100.11180	49.97207			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	12.36454	100.00000	12.27173			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	31.40253	100.68733	31.32515			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	99.53106	101.03586	99.26297			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	97.29738	101.10798	99.41855			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	24.20412	102.70350	24.14407			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.78737	100.28309	13.76000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.95688	102.22019	11.92734			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.32461	101.97649	15.28683			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.32461	101.97649	15.28683			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	56.63373	99.90414	56.38487			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	67.96883	100.99069	67.66752			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	65.82220	100.58819	65.52816			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	48.15148	100.00000	47.79006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	100.38461	4.91635	100.38461	4.89442			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.42741	100.43152	0.42551			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	46.03703	100.88031	45.92339			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.79151	100.00000	39.71273			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	22.90349	101.00223	22.84751			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.71855	5.25000	101.70423			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.72000	100.00000	0.71823			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.91470	100.00000	3.90521			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	0.07012	100.00000	0.06985		22,000,000,000,000.00	220,000,000	220,000,000.00	
RW21	On 21/04/2021	Spot Bond	109.50878	9.84209	109.50878	9.81851			0.00	0	5,612,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.39300	105.69036	8.37643			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	81.01582	100.82812	81.01582			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.75256	117.11129	16.71065			0.00	0	81,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.44444	100.96377	11.41648		726,939,144,000.00	7,200,000	1,800,000.00	
SBK14	On 01/12/2017	Spot Bond	109.76738	14.39484	109.76738	14.36046			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.48629	101.55586	7.46790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.47716	8.41238	100.47716	8.39168				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.86260	101.44951	8.83489				202,899,020,000.00	2,000,000	1,000,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	13.18276	100.00000	13.08380				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	13.23717	100.00000	13.13782				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.47590	110.28697	23.41994				0.00	0	15,276,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	74.83923	101.21158	74.69033				607,269,480,000.00	6,000,000	5,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.13496	101.86258	10.11206				0.00	0	7,025,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	35.59416	127.67688	35.49488				1,107,469,257,120.00	8,674,000	4,337,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	40.08555	159.66556	39.95579				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	65.52600	152.98792	65.34917				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	20.04810	117.95662	19.99682				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	19.96452	118.36117	19.91330				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.92281	118.56412	19.87163				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	69.44924	143.82678	69.26343				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.91047	103.68838	10.88532				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.00927	118.14423	19.95801				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.98838	118.24540	19.93714				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On 31/03/2013	Spot Bond	211.65251	58.60609	211.65251	58.41358			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	75.88836	100.00000	75.73566			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.08746	100.42831	9.06512			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	32.50974	99.21990	32.43068			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.58948	100.36654	31.51186			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.37873	100.15186	11.35113			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	61.62525	100.16711	61.47574			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	56.07029	100.00000	55.93446			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.01309	107.02647	10.98705			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.68643	101.09831	37.59423			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.95974	101.18390	11.93046			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.20836	100.29283	8.18820			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.07459	100.00000	1.07221			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.47296	100.30374	8.45215			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.10075	112.35030	13.06888		112,350,300,000.00	1,000,000	500,000.00	
SBS20	On 15/05/2026	Spot Bond	107.31305	9.47775	107.31305	9.45529			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.30811	101.14300	7.28507			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.41940	100.81390	21.36714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.85958	7.35428	100.85958	7.33115				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	6.97056	100.88565	6.95353				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.23376	107.86744	7.22169				0.00	0	4,174,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	12.15207	100.17939	12.12528				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.48583	102.91713	8.46639				0.00	0	872,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	77.93166	102.48454	77.77037				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.69792	118.34171	16.65580			449,698,498,000.00	3,800,000	1,158,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.99445	68.70448	120.99445	68.52252			350,883,905,000.00	2,900,000	1,950,000.00	
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.46070	265.12288	4.44018				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.69756	119.59470	4.68560				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.82613	112.58000	10.79666				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	94.92999	100.00000	94.70767				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.64738	100.00000	2.64090				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22546	82.63494	0.22498				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.45952	100.00000	6.41053				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.56692	6.50000	100.55509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.49004	11.04872	100.49004	11.02155			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	61.87053	100.22255	61.71871			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.28269	100.24006	17.24028			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.43737	100.37865	10.41172			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.62550	104.63904	10.60815			0.00	0	889,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	60.31146	104.53403	60.17380			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.46380	110.17225	14.42935			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	67.31212	104.99511	67.15708			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.01782	102.86503	10.99259			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	30.38157	101.14731	30.30722			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.40303	100.91285	10.37763			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	16.05055	101.15213	16.01127			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.07588	100.91985	8.05617			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.16705	110.58806	16.12820			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.94114	99.95086	20.87579			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	11.04306	100.74418	11.01583			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.61434	100.29998	10.58827			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.75064	101.49647	9.71980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	89.26946	8.57843	89.26946	8.56106				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.61159	88.92846	8.59421				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.30679	107.77651	24.26605				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.11890	97.48656	10.09708				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.06635	100.44496	9.03762				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.79370	104.60347	10.76864				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.71515	119.58561	19.66416				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.03761	101.19280	3.02546				0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On 20/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	58.54139	100.00000	58.41147			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	58.54139	100.00000	58.41147			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	54.28215	100.00000	54.16168			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	58.54139	100.00000	58.41147			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	58.54139	100.00000	58.41147			0.00	0	0.00
SYN938	On 16/11/2012	Spot Bond	99.48756	66.78077	99.48756	66.78076			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	66.78072	99.48776	66.78072			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	66.79366	99.42961	99.72833			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	66.79333	99.43109	99.72833			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	66.64439	100.10042	66.64438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN944	On 22/11/2012	Spot Bond	99.40185	99.45828	99.40185	99.18962			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	99.19007	99.34562	98.92301			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	98.13063	99.33096	97.86927			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	92.93940	99.03221	92.70563			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	97.60983	99.30851	97.35128			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	84.10138	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.44248	117.60842	18.39567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	104.75139	9.66986	104.75139	104.75139	9.64752			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.62746	100.00000	100.00000	37.54464			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.19556	100.00000	100.00000	29.96892			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.56328	102.75446	102.75446	39.47276			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	85.46421	98.53867	98.53867	85.26747			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	82.63856	98.31078	98.31078	82.45503			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	93.88203	99.10758	99.10758	93.64331			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	76.59800	97.81910	97.81910	76.44108			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66683	100.00000	100.00000	66.66683			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	82.50529	100.94335	100.94335	82.32013			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	88.68553	99.98492	99.98492	88.47541			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	87.45053	99.89383	99.89383	87.24639			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.52953	101.19250	101.19250	14.49395			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.36587	107.95127	107.95127	14.33221			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	82.02247	100.00000	100.00000	81.83857			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	97.40417	100.57712	100.57712	97.14643			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.24377	100.87887	100.87887	37.16944			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	53.25582	100.92142	100.92142	53.08823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.12241	101.62026	8.09669				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.37225	101.66672	8.34573				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.15620	102.00557	10.13346				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.50431	100.00000	2.48031				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.50431	100.00000	2.48031				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.50431	100.00000	2.48031				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.90881	101.76658	8.88057				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.50431	100.00000	2.48031				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.05405	101.98019	10.02212				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.50431	100.00000	2.48031				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.74518	102.86169	14.69801				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.50431	100.00000	2.48031				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.41103	101.66078	10.38544				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.22491	101.48088	6.20963				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.69941	101.58542	6.68296				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.75187	105.94334	6.73465				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.64570	101.79445	7.62688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.06511	101.88733	8.04525			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.46793	102.87096	12.43695			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.12268	101.59334	10.09780			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.21184	101.62589	12.18183			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.36134	101.64915	10.33586			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.85702	101.62589	6.84017			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.96227	101.64915	6.94515			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.01488	101.66078	6.99763			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.20226	101.61194	10.17719			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.36134	101.64915	10.33586			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.90748	101.77704	10.88063			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.54034	101.77704	7.52177			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.90748	101.77704	10.88063			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.69990	101.96303	11.67105			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.58792	102.00952	8.56674			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.65044	101.95141	11.62172			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.57872	102.88090	15.54000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.73449	102.93896	12.70283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.72492	102.91574	15.68583				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	41.79795	100.16956	41.69654				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.62421	115.34604	20.57267				0.00	0	3,147,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.79429	98.42479	10.77410				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.35480	113.10271	9.33166				0.00	0	1,000,700,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.80605	114.87864	10.77898			9,190,300,160,533.92	80,000,078	316,814,078.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.27919	120.75839	9.25500			9,781,429.59	81	120,500,081.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.15680	105.49834	11.13114				0.00	0	133,200,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	8.75757	103.04013	8.73749				0.00	0	11,000,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.45153	100.87844	6.42296				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.60213	100.89915	6.57288				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.79279	100.92536	6.76269				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.81286	100.92812	6.78266				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.75467	101.05768	7.72027				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.15589	101.32571	13.09742				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	24.53280	100.00000	24.33587				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.70533	100.00000	12.60334				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.88759	100.00000	10.80019			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.72376	10.00000	99.69617			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73063	9.75000	99.70372			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.73672	100.00000	9.71077			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	59.20683	100.00000	59.09451			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	77.75602	97.58601	77.59471			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	69.71845	96.66726	69.58996			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	97.61161	99.23248	97.35326			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	89.36534	98.71758	89.14987			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	66.02294	99.76004	65.89789			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	82.45422	98.31631	82.27150			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.40339	114.88602	11.37483			0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	104.94425	104.60170	104.64522			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	40.42189	99.85679	40.32409			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.45438	99.84614	13.42183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	100.02475	22.75959	100.02475	22.70444			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.63853	107.51485	12.60852			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	56.37814	100.00000	56.24156			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.60477	100.00000	56.46764			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.68032	100.00000	56.54300			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.28448	101.12514	19.22368			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.10081	101.16690	12.06265			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.02155	101.16870	8.99310			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	82.94919	100.00000	82.77120			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	97.84214	100.62384	97.57893			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.33586	142.66000	8.31564			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.62686	125.92352	18.57749		6,044,328,960,000.00	48,000,000	93,510,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.38210	235.74310	6.35463		14,144,586,000,000.00	60,000,000	33,100,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	22.34797	110.71509	22.29452		0.00	0	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	112.63018	13.87003	112.63018	13.83640		11,263,018,000,000.00	100,000,000	60,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	12.39933	114.13989	12.36894		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.54320	12.36818	112.54320	12.33821		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5		On 28/05/2021	Spot Bond	112.28516	12.32146	112.28516	12.29165		0.00	0	21,000,000.00
Z006		On 31/08/2013	Spot Bond	95.75673	54.47853	95.75673	54.36091		0.00	0	0.00
Z009		On 30/11/2013	Spot Bond	94.53097	45.14527	94.53097	45.04988		0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	86.34739	15.34452	86.34739	15.31462		0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	92.99863	35.39677	92.99863	35.32258		0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	91.84060	29.58582	91.84060	29.52512		0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	85.12782	12.67713	85.12782	12.65246		0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	90.00797	22.16714	90.00797	22.12242		0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	86.33473	15.31817	86.33473	15.28832		0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	64.79116	2.12868	64.79116	2.12539		0.00	0	0.00
ZA001		On 01/09/2016	Spot Bond	100.00000	7.27544	100.00000	7.26164		0.00	0	0.00
ZA002		On 16/08/2024	Spot Bond	100.00000	0.02930	100.00000	0.02924		0.00	0	0.00
ZA003		On 01/09/2016	Spot Bond	100.00000	7.27544	100.00000	7.26164		0.00	0	0.00
ZA007		On 31/03/2015	Spot Bond	100.00000	19.49392	100.00000	19.45693		0.00	0	0.00
ZA008		On 19/03/2015	Spot Bond	100.00000	19.94325	100.00000	19.90542		0.00	0	0.00
ZA009		On 22/04/2015	Spot Bond	100.00000	18.69626	100.00000	18.66079		0.00	0	0.00
ZA010		On 22/04/2015	Spot Bond	100.00000	18.69626	100.00000	18.66079		0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.77817	100.00000	16.74634			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.77817	100.00000	16.74634			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.38370	100.00000	9.36590			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.86405	100.00000	8.84723			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.89447	100.00000	7.87949			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.45729	100.00000	7.44314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond						0.00	0	0.00
Total for j-Bonds :								855,306,950,982,290.00	,544,620,923	107 395 573	131.00
Grand Total:								855,307,441,304,690.00	544,692,744	107 397 074	131.00