



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/11/2012

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			8.83790	8.83790	8.88790	8.88790		12.28	130,332,511.30	14,747	344,547.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	888.16160	0.88816	938.14870	0.93815	888.162	17.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.26160	0.00026	0.24870	0.00025	0.262	17.66	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	838.23730	0.83824	888.23090	0.88823	838.237	17.14	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.33730	0.00034	0.33090	0.00033	0.337	17.14	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	738.47190	0.73847	788.45030	0.78845	738.472	16.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.57190	0.00057	0.55030	0.00055	0.572	16.10	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	589.43200	0.58943	639.34850	0.63935	589.432	14.83	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	1.53200	0.00153	1.44850	0.00145	1.532	14.83	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,038.01950	1.03802	1,088.00780	1.08801	1,038.019	19.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.11950	0.00012	0.10780	0.00011	0.119	19.13	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	520.64690	0.52065	570.50200	0.57050	520.647	14.50	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	2.74690	0.00275	2.60200	0.00260	2.747	14.50	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	491.40510	0.49141	541.21750	0.54122	491.405	14.36	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	3.50510	0.00351	3.31750	0.00332	3.505	14.36	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	788.33780	0.78834	838.32550	0.83833	788.338	16.62	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.43780	0.00044	0.42550	0.00043	0.438	16.62	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	349.01370		0.34901	398.25660	0.39826	349.014	13.67	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	11.11370		0.01111	10.35660	0.01036	11.114	13.67	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	260.32410		0.26032	308.43500	0.30843	260.324	13.20	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	22.42410		0.02242	20.53500	0.02054	22.424	13.20	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	540.22970		0.54023	590.10680	0.59011	540.230	14.59	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.32970		0.00233	2.20680	0.00221	2.330	14.59	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	145.07370		0.14507	188.80750	0.18881	145.074	12.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	57.17370		0.05717	50.90750	0.05091	57.174	12.51	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	113.38800		0.11339	154.57860	0.15458	113.388	12.28	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	75.48800		0.07549	66.67860	0.06668	75.488	12.28	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	443.11380		0.44311	492.81870	0.49282	443.114	14.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	5.21380		0.00521	4.91870	0.00492	5.214	14.13	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	70.63450		0.07063	96.73280	0.09673	70.634	12.91	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	132.73450		0.13273	108.83280	0.10883	132.735	12.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	42.44330		0.04244	62.16410	0.06216	42.443	13.55	0.00	0	13,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	204.54330		0.20454	174.26410	0.17426	204.543	13.55	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	180.45140		0.18045	226.12990	0.22613	180.451	12.74	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	42.55140		0.04255	38.22990	0.03823	42.551	12.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	24.89450		0.02489	39.32560	0.03933	24.894	14.18	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	286.99450		0.28699	251.42560	0.25143	286.995	14.18	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	14.40530		0.01441	24.73090	0.02473	14.405	14.82	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	376.50530		0.37651	336.83090	0.33683	376.505	14.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	103.50520		0.10351	141.83460	0.14183	103.505	12.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	85.60520		0.08561	73.93460	0.07393	85.605	12.40	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	10.93520		0.01094	19.61810	0.01962	10.935	15.13	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	423.03520		0.42304	381.71810	0.38172	423.035	15.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	3.14040		0.00314	6.54780	0.00655	3.140	17.04	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	665.24040		0.66524	618.64780	0.61865	665.240	17.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	40.27460		0.04027	59.41320	0.05941	40.275	13.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	212.37460		0.21237	181.51320	0.18151	212.375	13.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.05340		0.00005	0.12920	0.00013	0.053	22.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,562.15340		1.56215	1,512.22920	1.51223	1,562.153	22.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00540		0.00001	0.01250	0.00001	0.005	26.83	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,262.10540		2.26211	2,212.11250	2.21211	2,262.105	26.83	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	12.20980		0.01221	21.52000	0.02152	12.210	15.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	404.30980		0.40431	363.62000	0.36362	404.310	15.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,187.95520		1.18796	1,237.94810	1.23795	1,187.955	20.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.05520		0.00006	0.04810	0.00005	0.055	20.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,137.97110		1.13797	1,187.96280	1.18796	1,137.971	20.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.07110		0.00007	0.06280	0.00006	0.071	20.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,087.99200		1.08799	1,137.98210	1.13798	1,087.992	19.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.09200		0.00009	0.08210	0.00008	0.092	19.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.95860		8.95860	9.00970	9.00970		13.88	68,918,509.80	7,693	55,880.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	538.64920		0.53865	587.07490	0.58707	538.649	12.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	80.04920		0.08005	77.37490	0.07737	80.049	12.70	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	469.35890		0.46936	512.66740	0.51267	469.359	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	110.75890		0.11076	102.96740	0.10297	110.759	12.96	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	377.60650		0.37761	416.85260	0.41685	377.607	13.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	169.00650		0.16901	157.15260	0.15715	169.007	13.36	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	324.55800		0.32456	360.80310	0.36080	324.558	13.62	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	215.95800		0.21596	201.10310	0.20110	215.958	13.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	881.10470		0.88110	934.19270	0.93419	881.105	13.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	22.50470		0.02250	24.49270	0.02449	22.505	13.05	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	223.23610		0.22324	250.96840	0.25097	223.236	14.52	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	364.63610		0.36464	341.26840	0.34127	364.636	14.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	179.91720		0.17992	204.60640	0.20461	179.917	15.16	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	471.31720		0.47132	444.90640	0.44491	471.317	15.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	406.55350		0.40655	447.22430	0.44722	406.553	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	147.95350		0.14795	137.52430	0.13752	147.954	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	119.35190		0.11935	138.82120	0.13882	119.352	16.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	710.75190		0.71075	679.12120	0.67912	710.752	16.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	111.87810		0.11188	130.65480	0.13065	111.878	16.71	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	753.27810		0.75328	720.95480	0.72095	753.278	16.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	258.20940		0.25821	288.14760	0.28815	258.209	14.10	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	299.60940		0.29961	278.44760	0.27845	299.609	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	55.23690		0.05524	67.96710	0.06797	55.237	19.34	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,296.63690		1.29664	1,258.26710	1.25827	1,296.637	19.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	39.03180		0.03903	49.50220	0.04950	39.032	20.86	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,630.43180		1.63043	1,589.80220	1.58980	1,630.432	20.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	156.22520		0.15623	179.07400	0.17907	156.225	15.59	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	547.62520		0.54763	519.37400	0.51937	547.625	15.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	974.96860		0.97497	1,028.75160	1.02875	974.969	13.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	16.36860		0.01637	19.05160	0.01905	16.369	13.28	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	29.61700		0.02962	38.90020	0.03890	29.617	22.07	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,921.01700		1.92102	1,879.20020	1.87920	1,921.017	22.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	68.90450		0.06890	83.30920	0.08331	68.904	18.48	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,110.30450		1.11030	1,073.60920	1.07361	1,110.304	18.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,071.00840		1.07101	1,124.48980	1.12449	1,071.008	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	12.40840		0.01241	14.78980	0.01479	12.408	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,022.85560		1.02286	1,076.49000	1.07649	1,022.856	13.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	14.25560		0.01426	16.79000	0.01679	14.256	13.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.06400		9.06400	9.11640	9.11640		14.76	7,441,544.00	821	11,706.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	315.70280		0.31570	348.07770	0.34808	315.703	15.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	551.70280		0.55170	531.67770	0.53168	551.703	15.66	0.00	0	300.00

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	9.40	Call	287.80980		0.28781	318.52790	0.31853	287.810	16.02	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	623.80980		0.62381	602.12790	0.60213	623.810	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	220.87910		0.22088	247.14190	0.24714	220.879	17.11	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	856.87910		0.85688	830.74190	0.83074	856.879	17.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	539.84920		0.53985	583.47120	0.58347	539.849	13.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	225.84920		0.22585	217.07120	0.21707	225.849	13.78	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	534.51610		0.53452	577.94280	0.57794	534.516	13.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	230.51610		0.23052	221.54280	0.22154	230.516	13.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	195.01980		0.19502	219.40580	0.21941	195.020	17.66	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	981.01980		0.98102	953.00580	0.95301	981.020	17.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	545.23260		0.54523	589.05110	0.58905	545.233	13.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	221.23260		0.22123	212.65110	0.21265	221.233	13.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.17480		9.17480	9.22880	9.22880		15.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	356.22090		0.35622	389.79200	0.38979	356.221	16.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	841.42090		0.84142	820.99200	0.82099	841.421	16.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	252.79010		0.25279	279.11240	0.27911	252.790	18.49	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,277.99010		1.27799	1,250.31240	1.25031	1,277.990	18.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	690.64390		0.69064	738.28730	0.73829	690.644	13.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	265.84390		0.26584	259.48730	0.25949	265.844	13.95	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	361.06200		0.36106	394.95140	0.39495	361.062	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	826.26200		0.82626	806.15140	0.80615	826.262	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	358.63050		0.35863	392.35730	0.39236	358.631	16.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	833.83050		0.83383	813.55730	0.81356	833.831	16.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.26950		9.26950	9.32410	9.32410		15.91	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	717.67970		0.71768	761.48820	0.76149	717.680	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	426.07970		0.42608	415.28820	0.41529	426.080	15.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	708.04780		0.70805	751.54030	0.75154	708.048	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	438.54780		0.43855	427.44030	0.42744	438.548	15.14	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	470.25260		0.47025	505.74040	0.50574	470.253	17.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	890.75260		0.89075	871.64040	0.87164	890.753	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	345.13010		0.34513	375.32600	0.37533	345.130	18.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,345.63010		1.34563	1,321.22600	1.32123	1,345.630	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	740.07470		0.74007	784.59460	0.78459	740.075	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	398.47470		0.39847	388.39460	0.38839	398.475	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	829.58500		0.82959	879.94450	0.87994	829.585	14.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	310.08500		0.31009	305.84450	0.30584	310.085	14.44	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	752.94190		0.75294	797.85260	0.79785	752.942	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	383.44190		0.38344	373.75260	0.37375	383.442	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	696.11450		0.69611	739.21340	0.73921	696.114	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	454.51450		0.45451	443.01340	0.44301	454.514	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,370.60910		1.37061	1,430.01710	1.43002	1,370.609	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	101.10910		0.10111	105.91710	0.10592	101.109	14.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.43610		9.43610	9.48880	9.48880		16.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	828.84380		0.82884	885.35840	0.88536	828.844	16.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	992.74380		0.99274	996.55840	0.99656	992.744	16.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,334.71210		1.33471	1,399.33990	1.39934	1,334.712	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	348.61210		0.34861	360.53990	0.36054	348.612	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,301.60480		1.30160	1,366.57880	1.36658	1,301.605	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	365.50480		0.36550	377.77880	0.37778	365.505	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,272.61630		1.27262	1,334.32760	1.33433	1,272.616	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	386.51630		0.38652	395.52760	0.39553	386.516	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,655.33170		1.65533	1,716.64450	1.71664	1,655.332	14.57	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	219.23170		0.21923	227.84450	0.22784	219.232	14.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.15510		10.15510	10.19750	10.19750		17.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,623.83860		1.62384	1,755.10990	1.75511	1,623.839	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	618.73860		0.61874	707.60990	0.70761	618.739	15.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,601.63700		1.60164	1,729.83550	1.72984	1,601.637	15.73		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	646.53700		0.64654	732.33550	0.73234	646.537	15.73		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,579.99260		1.57999	1,709.08360	1.70908	1,579.993	15.85		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	674.89260		0.67489	761.58360	0.76158	674.893	15.85		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.83790		8.83790	8.88790	8.88790		12.28		0.00	0	1,232.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	101,483.50530		1.01484	106,482.24220	1.06482	101,483.505	18.91		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	13.50530		0.00014	12.24220	0.00012	13.505	18.91		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	96,487.64840		0.96488	101,486.14620	1.01486	96,487.648	18.44		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	17.64840		0.00018	16.14620	0.00016	17.648	18.44		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	91,493.00880		0.91493	96,491.36880	0.96491	91,493.009	17.95		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	23.00880		0.00023	21.36880	0.00021	23.009	17.95		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	25,888.68470		0.25889	30,394.55830	0.30395	25,888.685	12.90		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,098.68470		0.02099	1,604.55830	0.01605	2,098.685	12.90		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	11,338.79660		0.11339	15,197.50230	0.15198	11,338.797	12.28		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	7,548.79660		0.07549	6,407.50230	0.06408	7,548.797	12.28		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	53,983.10820		0.53983	58,956.22700	0.58956	53,983.108	14.18		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	193.10820		0.00193	166.22700	0.00166	193.108	14.18		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	26,740.72370		0.26741	31,268.21980	0.31268	26,740.724	12.93		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,950.72370		0.01951	1,478.21980	0.01478	1,950.724	12.93		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.95860		8.95860	9.00970	9.00970		13.88		0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	37,760.64540		0.37761	41,685.26470	0.41685	37,760.645	13.36		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	16,900.64540		0.16901	15,715.26470	0.15715	16,900.645	13.36		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	37,201.28130		0.37201	41,096.67790	0.41097	37,201.281	13.38		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	17,341.28130		0.17341	16,126.67790	0.16127	17,341.281	13.38		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	25,078.54910		0.25079	28,027.28290	0.28027	25,078.549	14.18		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	31,218.54910		0.31219	29,057.28290	0.29057	31,218.549	14.18		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	41,254.04820		0.41254	45,348.71700	0.45349	41,254.048	13.20		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	14,394.04820		0.14394	13,378.71700	0.13379	14,394.048	13.20		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	38,326.69000		0.38327	42,280.12910	0.42280	38,326.690	13.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	16,466.69000		0.16467	15,310.12910	0.15310	16,466.690	13.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.06400		9.06400	9.11640	9.11640		14.76	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	54,523.25650		0.54523	58,905.10870	0.58905	54,523.257	13.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	22,123.25650		0.22123	21,265.10870	0.21265	22,123.256	13.75	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	53,984.91740		0.53985	58,347.11780	0.58347	53,984.917	13.78	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	22,584.91740		0.22585	21,707.11780	0.21707	22,584.917	13.78	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	53,451.60770		0.53452	57,794.27610	0.57794	53,451.608	13.81	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	23,051.60770		0.23052	22,154.27610	0.22154	23,051.608	13.81	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.18160		14.18160	14.22720	14.22720		10.46	2,552,688.00	180	15,096.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,931.64260		1.93164	1,977.20010	1.97720	1,931.643	19.76	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.04260		0.00004	0.00010	0.00000	0.043	19.76	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,781.35570		1.78136	1,826.90080	1.82690	1,781.356	18.56	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.05570		0.00006	0.00080	0.00000	0.056	18.56	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,731.36110		1.73136	1,776.90150	1.77690	1,731.361	18.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.06110		0.00006	0.00150	0.00000	0.061	18.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	735.22320		0.73522	780.45590	0.78046	735.223	12.58	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	3.62320		0.00362	3.25590	0.00326	3.623	12.58	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	281.13570		0.28114	319.31390	0.31931	281.136	11.14	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	49.53570		0.04954	42.11390	0.04211	49.536	11.14	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,681.36720		1.68137	1,726.90290	1.72690	1,681.367	17.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.06720		0.00007	0.00290	0.00000	0.067	17.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	813.99690		0.81400	859.31850	0.85932	813.997	12.92	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	2.39690		0.00240	2.11850	0.00212	2.397	12.92	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	118.77270		0.11877	144.95060	0.14495	118.773	10.46	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	137.17270		0.13717	117.75060	0.11775	137.173	10.46	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	637.86430		0.63786	682.80560	0.68281	637.864	12.23	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	6.26430		0.00626	5.60560	0.00561	6.264	12.23	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	495.99010		0.49599	539.70190	0.53970	495.990	11.82	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	14.39010		0.01439	12.50190	0.01250	14.390	11.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.37320		14.37320	14.41970	14.41970		11.90	0.00	0	4,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,075.06110		1.07506	1,116.27670	1.11628	1,075.061	11.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	51.86110		0.05186	46.57670	0.04658	51.861	11.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,066.15940		1.06616	1,107.28240	1.10728	1,066.159	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	52.95940		0.05296	47.58240	0.04758	52.959	11.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	780.09930		0.78010	814.57030	0.81457	780.099	11.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	106.89930		0.10690	94.87030	0.09487	106.899	11.13	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	639.29880		0.63930	670.68300	0.67068	639.299	11.37	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	166.09880		0.16610	150.98300	0.15098	166.099	11.37	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,083.98410		1.08398	1,125.29100	1.12529	1,083.984	11.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	50.78410		0.05078	45.59100	0.04559	50.784	11.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	367.26540		0.36727	389.52770	0.38953	367.265	12.02	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	394.06540		0.39407	369.82770	0.36983	394.065	12.02	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	918.12120		0.91812	957.47920	0.95748	918.121	11.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	74.92120		0.07492	67.77920	0.06778	74.921	11.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.53820		14.53820	14.58590	14.58590		12.97	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	946.12560		0.94613	979.16980	0.97917	946.126	11.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	207.92560		0.20793	193.26980	0.19327	207.926	11.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	939.56070		0.93956	972.10880	0.97211	939.561	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	211.36070		0.21136	196.20880	0.19621	211.361	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	642.12240		0.64212	667.49840	0.66750	642.122	12.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	443.92240		0.44392	421.59840	0.42160	443.922	12.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	614.29620		0.61430	639.15490	0.63915	614.296	12.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	476.09620		0.47610	453.25490	0.45325	476.096	12.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	512.06150		0.51206	533.82050	0.53382	512.062	13.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	623.86150		0.62386	597.92050	0.59792	623.862	13.18	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	460.93670		0.46094	481.32770	0.48133	460.937	13.49	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	722.73670		0.72274	695.42770	0.69543	722.737	13.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,593.48910		1.59349	1,637.26910	1.63727	1,593.489	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	55.28910		0.05529	51.36910	0.05137	55.289	11.74	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	953.10240		0.95310	986.25740	0.98626	953.102	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	204.90240		0.20490	190.35740	0.19036	204.902	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	327.88610		0.32789	344.58480	0.34458	327.886	14.52	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,089.68610		1.08969	1,058.68480	1.05868	1,089.686	14.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,556.90280		2.55690	2,603.59850	2.60360	2,556.903	14.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.70280		0.01870	17.69850	0.01770	18.703	14.25	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.71150		14.71150	14.76000	14.76000		13.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	699.77030		0.69977	0.00000	0.00000	699.770	13.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	728.27030		0.72827	0.00000	0.00000	728.270	13.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	696.01710		0.69602	0.00000	0.00000	696.017	13.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	734.51710		0.73452	0.00000	0.00000	734.517	13.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	692.29160		0.69229	0.00000	0.00000	692.292	13.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	740.79160		0.74079	0.00000	0.00000	740.792	13.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.85860		14.85860	14.90000	14.90000		14.14	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	844.84950		0.84485	0.00000	0.00000	844.849	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	876.24950		0.87625	0.00000	0.00000	876.249	14.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	841.16730		0.84117	0.00000	0.00000	841.167	14.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	882.56730		0.88257	0.00000	0.00000	882.567	14.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	837.50390		0.83750	0.00000	0.00000	837.504	14.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	888.90390		0.88890	0.00000	0.00000	888.904	14.24	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10750		0.10750	0.10820	0.10820		12.56	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,410.00000		0.02410	2,480.00480	0.02480	2,410.000	18.04	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000		0.00000	0.00480	0.00000	0.000	18.04	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,410.03530		0.01410	1,480.02960	0.01480	1,410.035	19.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.03530		0.00000	0.02960	0.00000	0.035	19.14	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	424.90870		0.00425	492.14160	0.00492	424.909	14.00	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	14.90870		0.00015	12.14160	0.00012	14.909	14.00	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	32.50940		0.00033	55.71060	0.00056	32.509	12.56	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	282.50940		0.00283	235.71060	0.00236	282.509	12.56	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10910		0.10910	0.10980	0.10980		15.65	2,727.50	25	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	977.55720		0.00978	1,046.18160	0.01046	977.557	15.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	67.55720		0.00068	66.18160	0.00066	67.557	15.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	333.81930		0.00334	376.09470	0.00376	333.819	15.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	423.81930		0.00424	396.09470	0.00396	423.819	15.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,915.13900		0.01915	1,985.58800	0.01986	1,915.139	16.30	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.13900		0.00005	5.58800	0.00006	5.139	16.30	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.43840		11.43840	11.52360	11.52360		10.84	1,772,952.00	155	74,215.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,048.65520		1.04866	1,133.86010	1.13386	1,048.655	15.74	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.25520		0.00026	0.26010	0.00026	0.255	15.74	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,038.67030		1.03867	1,123.87390	1.12387	1,038.670	15.69	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.27030		0.00027	0.27390	0.00027	0.270	15.69	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	641.20860		0.64121	725.87890	0.72588	641.209	13.38	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	2.80860		0.00281	2.27890	0.00228	2.809	13.38	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	621.55970		0.62156	706.13900	0.70614	621.560	13.27	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	3.15970		0.00316	2.53900	0.00254	3.160	13.27	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,098.59140		1.09859	1,183.80520	1.18381	1,098.591	16.03	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.19140		0.00019	0.20520	0.00021	0.191	16.03	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	448.17970		0.44818	530.60010	0.53060	448.180	12.45	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	9.77970		0.00978	7.00010	0.00700	9.780	12.45	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	356.62260		0.35662	436.35490	0.43635	356.623	12.09	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	18.22260		0.01822	12.75490	0.01275	18.223	12.09	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	998.74070		0.99874	1,083.93700	1.08394	998.741	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.34070		0.00034	0.33700	0.00034	0.341	15.46	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,138.55250		1.13855	1,223.78180	1.22378	1,138.553	16.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.15250		0.00015	0.18180	0.00018	0.153	16.26	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	80.86730		0.08087	123.45450	0.12345	80.867	11.03	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	142.46730		0.14247	99.85450	0.09985	142.467	11.03	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	495.46210		0.49546	578.73550	0.57874	495.462	12.63	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	7.06210		0.00706	5.13550	0.00514	7.062	12.63	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,938.42460		1.93842	2,023.62430	2.02362	1,938.425	24.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.02460		0.00002	0.02430	0.00002	0.025	24.15	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,588.45040		1.58845	1,673.65430	1.67365	1,588.450	20.70	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.05040		0.00005	0.05430	0.00005	0.050	20.70	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.60730		11.60730	11.69440	11.69440		12.07	0.00	0	12,582.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	77.50710		0.07751	89.95440	0.08995	77.507	14.92	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,110.20710		1.11021	1,035.55440	1.03555	1,110.207	14.92	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	692.65200		0.69265	760.71310	0.76071	692.652	11.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	75.35200		0.07535	56.31310	0.05631	75.352	11.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	684.53770		0.68454	752.18970	0.75219	684.538	11.39	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	77.23770		0.07724	57.78970	0.05779	77.238	11.39	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	676.79770		0.67680	743.69980	0.74370	676.798	11.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	79.49770		0.07950	59.29980	0.05930	79.498	11.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	708.99110		0.70899	777.85260	0.77785	708.991	11.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	71.69110		0.07169	53.45260	0.05345	71.691	11.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.75580		11.75580	11.84510	11.84510		12.99	0.00	0	200.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	705.90850		0.70591	757.58370	0.75758	705.909	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	210.10850		0.21011	172.48370	0.17248	210.108	12.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	718.31260		0.71831	771.23910	0.77124	718.313	12.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	202.51260		0.20251	166.13910	0.16614	202.513	12.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	712.08980		0.71209	764.10690	0.76411	712.090	12.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	206.28980		0.20629	169.00690	0.16901	206.290	12.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.91360		11.91360	12.00000	12.00000		13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	543.04750		0.54305	0.00000	0.00000	543.048	13.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	629.44750		0.62945	0.00000	0.00000	629.448	13.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	539.43350		0.53943	0.00000	0.00000	539.433	13.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	635.83350		0.63583	0.00000	0.00000	635.833	13.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	546.68840		0.54669	0.00000	0.00000	546.688	13.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	623.08840		0.62309	0.00000	0.00000	623.088	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.04950		12.04950	12.14290	12.14290		13.93	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,118.55940		1.11856	1,185.25780	1.18526	1,118.559	12.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	269.05940		0.26906	242.35780	0.24236	269.059	12.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	964.73620		0.96474	1,027.12140	1.02712	964.736	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	358.23620		0.35824	327.22140	0.32722	358.236	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	937.29260		0.93729	996.56120	0.99656	937.293	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	380.79260		0.38079	346.66120	0.34666	380.793	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	910.95250		0.91095	966.67280	0.96667	910.953	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	404.45250		0.40445	366.77280	0.36677	404.453	13.02	0.00	0	0.00
2025	On 07/02/2013	Bond Future			110.89284		110.89284	110.89604	110.89604			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	97.16000		0.09716	93.96000	0.09396	97.160		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	107.16000		0.10716	103.96000	0.10396	107.160		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	117.16000		0.11716	113.96000	0.11396	117.160		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.31979		109.31979	109.32084	109.32084			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,329.79000		3.32979	3,330.84000	3.33084	3,329.790		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future	106.00	Call	3,319.79000		3.31979	3,320.84000	3.32084	3,319.790		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	3,309.79000		3.30979	3,310.84000	3.31084	3,309.790		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			114.45937		114.45937	114.45994	114.45994			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	1,469.37000		1.46937	1,469.94000	1.46994	1,469.370		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	1,459.37000		1.45937	1,459.94000	1.45994	1,459.370		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	1,449.37000		1.44937	1,449.94000	1.44994	1,449.370		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			481.87100		481.87100	481.01500	481.01500			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.92300		487.92300	487.05800	487.05800			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			429.34800		429.34800	428.06400	428.06400			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			434.74100		434.74100	433.44200	433.44200			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.23980		9.23980	9.28040	9.28040		8.96	6,929,850.00	750	10,317.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	939.83000		0.93983	980.44200	0.98044	939.830	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.03000		0.00003	0.04200	0.00004	0.030	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	779.96180		0.77996	820.51980	0.82052	779.962	14.23	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.16180		0.00016	0.11980	0.00012	0.162	14.23	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,200.60020		1.20060	1,241.22720	1.24123	1,200.600	14.49	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00020		0.00000	0.02720	0.00003	0.000	14.49	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,150.60070		1.15060	1,191.22940	1.19123	1,150.601	14.56	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00070		0.00000	0.02940	0.00003	0.001	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,100.60180		1.10060	1,141.23180	1.14123	1,100.602	14.63	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00180		0.00000	0.03180	0.00003	0.002	14.63	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.29400		9.29400	9.33510	9.33510		10.33	0.00	0	4,508.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	937.08360		0.93708	977.61640	0.97762	937.084	11.55	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	11.68360		0.01168	11.11640	0.01112	11.684	11.55	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	889.16640		0.88917	929.48960	0.92949	889.166	11.40	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	13.76640		0.01377	12.98960	0.01299	13.766	11.40	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	802.51550		0.80252	842.33100	0.84233	802.516	11.13	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	18.51550		0.01852	17.23100	0.01723	18.515	11.13	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	985.56910		0.98557	1,026.22160	1.02622	985.569	11.76	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	10.16910		0.01017	9.72160	0.00972	10.169	11.76	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.33940		9.33940	9.38180	9.38180			18,678.80	2	236.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	579.40000		0.57940	621.80000	0.62180	579.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	599.40000		0.59940	641.80000	0.64180	599.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	589.40000		0.58940	631.80000	0.63180	589.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.38580		9.38580	9.43000	9.43000		12.09	11,262,960.00	1,200	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	673.55630		0.67356	710.84150	0.71084	673.556	11.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	177.75630		0.17776	170.84150	0.17084	177.756	11.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	666.56520		0.66657	703.72080	0.70372	666.565	11.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	180.76520		0.18077	173.72080	0.17372	180.765	11.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	659.61380		0.65961	696.63560	0.69664	659.614	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	183.81380		0.18381	176.63560	0.17664	183.814	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.41960		9.41960	9.47000	9.47000		12.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	465.43980		0.46544	0.00000	0.00000	465.440	12.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	505.83980		0.50584	0.00000	0.00000	505.840	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	461.61270		0.46161	0.00000	0.00000	461.613	12.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	512.01270		0.51201	0.00000	0.00000	512.013	12.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	457.81430		0.45781	0.00000	0.00000	457.814	12.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	518.21430		0.51821	0.00000	0.00000	518.214	12.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.72720		9.72720	9.76970	9.76970		14.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,594.61500		2.59462	2,633.24950	2.63325	2,594.615	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	117.41500		0.11742	113.54950	0.11355	117.415	14.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,550.83840		2.55084	2,589.30000	2.58930	2,550.838	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	123.63840		0.12364	119.60000	0.11960	123.638	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,507.31130		2.50731	2,545.59780	2.54560	2,507.311	14.05	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	130.11130		0.13011	125.89780	0.12590	130.111	14.05	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.91040		8.91040	8.93660	8.93660		11.05	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,156.84840		1.15685	1,183.04690	1.18305	1,156.848	19.65	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.04840		0.00005	0.04690	0.00005	0.048	19.65	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,106.85800		1.10686	1,133.05910	1.13306	1,106.858	19.06	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.05800		0.00006	0.05910	0.00006	0.058	19.06	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,056.86980		1.05687	1,083.07480	1.08307	1,056.870	18.47	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.06980		0.00007	0.07480	0.00007	0.070	18.47	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	561.77520		0.56178	588.05470	0.58805	561.775	13.87	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.37520		0.00138	1.45470	0.00145	1.375	13.87	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.01280		9.01280	9.03980	9.03980		12.88	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	465.81070		0.46581	491.63300	0.49163	465.811	12.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	103.01070		0.10301	101.83300	0.10183	103.011	12.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	458.89400		0.45889	484.55910	0.48456	458.894	12.49	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	106.09400		0.10609	104.75910	0.10476	106.094	12.49	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	472.78690		0.47279	498.76250	0.49876	472.787	12.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	99.98690		0.09999	98.96250	0.09896	99.987	12.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABM	On 14/12/2012	Can-Do Future		0.25090	0.25090	0.29740	0.29740			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.43550	0.43550	0.41860	0.41860			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future		0.52920	0.52920	0.47730	0.47730			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			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		0.43550	0.43550	0.41860	0.41860			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.52920	0.52920	0.47730	0.47730			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future		0.00000	0.00000	0.00000	0.00000			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future		0.32570	0.32570	0.30500	0.30500			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.20410	0.20410	0.51340	0.51340			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.03850	0.03850	0.05830	0.05830			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		4,963.62000	4,963.62000	6,237.63000	6,237.63000			0.00	0	5.00
CF CANDO CACB	On 20/12/2012	Can-Do Future		15,000.00000	15,000.00000	15,000.00000	15,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future		10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.12690	0.12690	0.13710	0.13710			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.03670	0.03670	0.06320	0.06320			0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACG	On	02/01/2013		Can-Do	Future	5,747.97410	5,747.97410	4,187.93770	4,187.93770				0.00	0	10.00
CF CANDO CACH	On	24/01/2013		Can-Do	Future	7,066.41270	7,066.41270	6,224.98140	6,224.98140				0.00	0	20.00
CF CANDO CACJ	On	02/01/2013		Can-Do	Future	15,488.51670	15,488.51670	13,356.54570	13,356.54570				0.00	0	30.00
CF CANDO CACK	On	11/01/2013		Can-Do	Future	13,794.95490	13,794.95490	11,197.98240	11,197.98240				0.00	0	35.00
CF CANDO CACL	On	04/01/2013		Can-Do	Future	0.02260	0.02260	0.02010	0.02010				0.00	0	25,000.00
CF CANDO CACM	On	08/01/2013		Can-Do	Future	0.02150	0.02150	0.01950	0.01950				0.00	0	25,000.00
CHF / R	On	14/12/2012		Foreign Exchange	Future	9.49830	9.49830	9.56920	9.56920		10.81		0.00	0	25.00
CHF / R	On	14/12/2012	9.04	Call	Foreign Exchange	462.65900	0.46266	532.89580	0.53290	462.659	13.17		0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put	Foreign Exchange	4.35900	0.00436	3.69580	0.00370	4.359	13.17		0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Call	Foreign Exchange	992.76290	0.99276	1,063.69360	1.06369	992.763	16.10		0.00	0	0.00
CHF / R	On	14/12/2012	8.51	Put	Foreign Exchange	0.06290	0.00006	0.09360	0.00009	0.063	16.10		0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Call	Foreign Exchange	942.77310	0.94277	1,013.71560	1.01372	942.773	15.49		0.00	0	0.00
CHF / R	On	14/12/2012	8.56	Put	Foreign Exchange	0.07310	0.00007	0.11560	0.00012	0.073	15.49		0.00	0	0.00
CHF / R	On	14/12/2012	9.00	Call	Foreign Exchange	501.48940	0.50149	571.98260	0.57198	501.489	13.36		0.00	0	0.00
CHF / R	On	14/12/2012	9.00	Put	Foreign Exchange	3.18940	0.00319	2.78260	0.00278	3.189	13.36		0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Call	Foreign Exchange	1,042.75650	1.04276	1,113.67620	1.11368	1,042.756	16.76		0.00	0	0.00
CHF / R	On	14/12/2012	8.46	Put	Foreign Exchange	0.05650	0.00006	0.07620	0.00008	0.057	16.76		0.00	0	0.00
CHF / R	On	18/03/2013		Foreign Exchange	Future	9.64390	9.64390	9.71620	9.71620		12.84		0.00	0	50.00
CHF / R	On	18/03/2013	9.15	Call	Foreign Exchange	568.62330	0.56862	627.24700	0.62725	568.623	11.95		0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Put	Foreign Exchange	74.72330	0.07472	61.04700	0.06105	74.723	11.95		0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Call	Foreign Exchange	561.13730	0.56114	619.06860	0.61907	561.137	11.97		0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Put	Foreign Exchange	77.23730	0.07724	62.86860	0.06287	77.237	11.97		0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Call	Foreign Exchange	576.48620	0.57649	635.46870	0.63547	576.486	11.96		0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Put	Foreign Exchange	72.58620	0.07259	59.26870	0.05927	72.586	11.96		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.02620		12.02620	12.11950	12.11950		13.81	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	705.49380		0.70549	752.33550	0.75234	705.494	13.65	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	589.29380		0.58929	542.83550	0.54284	589.294	13.65	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	713.86790		0.71387	761.07460	0.76107	713.868	13.61	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	577.66790		0.57767	531.57460	0.53157	577.668	13.61	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	709.67000		0.70967	756.69140	0.75669	709.670	13.63	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	583.47000		0.58347	537.19140	0.53719	583.470	13.63	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry			7.24330		7.24330	7.29620	7.29620		11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Call	23.30000		0.02330	78.87570	0.07888	23.300	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.22	Put	0.00000		0.00000	2.67570	0.00268	0.000	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Call	3.30000		0.00330	60.74940	0.06075	3.300	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.24	Put	0.00000		0.00000	4.54940	0.00455	0.000	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Call	0.00000		0.00000	52.11830	0.05212	0.000	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.25	Put	6.70000		0.00670	5.91830	0.00592	6.700	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Call	0.00000		0.00000	43.87630	0.04388	0.000	11.79	0.00	0	0.00
DANZ	On 27/11/2012	Any day expiry	7.26	Put	16.70000		0.01670	7.67630	0.00768	16.700	11.79	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry			7.24330		7.24330	7.29620	7.29620		11.80	0.00	6,000	6,000.00
DANZ	On 28/11/2012	Any day expiry	7.25	Call	14.70440		0.01470	57.35390	0.05735	14.704	11.80	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.25	Put	21.40440		0.02140	11.15390	0.01115	21.404	11.80	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Call	11.33330		0.01133	49.77860	0.04978	11.333	12.21	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.26	Put	28.03330		0.02803	13.57860	0.01358	28.033	12.21	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.23	Call	26.48810		0.02649	73.62080	0.07362	26.488	12.64	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.23	Put	13.18810		0.01319	7.42080	0.00742	13.188	12.64	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Call	3.81810		0.00382	24.36720	0.02437	3.818	13.88	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.30	Put	60.51810		0.06052	28.16720	0.02817	60.518	13.88	0.00	0	3,000.00
DANZ	On 28/11/2012	Any day expiry	7.24	Call	20.17770		0.02018	65.31790	0.06532	20.178	12.22	0.00	0	0.00
DANZ	On 28/11/2012	Any day expiry	7.24	Put	16.87770		0.01688	9.11790	0.00912	16.878	12.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 10/12/2012	Any day expiry			7.24230	7.24230	7.29560	7.29560		9.62	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	71.83490	0.07183	111.93920	0.11194	71.835	9.95	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	39.53490	0.03953	26.33920	0.02634	39.535	9.95	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	48.70840	0.04871	83.71080	0.08371	48.708	9.62	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	56.40840	0.05641	38.11080	0.03811	56.408	9.62	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	85.06190	0.08506	127.30870	0.12731	85.062	10.12	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	32.76190	0.03276	21.70870	0.02171	32.762	10.12	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	78.31860	0.07832	119.52860	0.11953	78.319	10.04	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	36.01860	0.03602	23.92860	0.02393	36.019	10.04	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry			8.81990	8.81990	8.86870	8.86870		12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Call	0.00000	0.00000	41.65640	0.04166	0.000	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.84	Put	20.10000	0.02010	12.95640	0.01296	20.100	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Call	0.00000	0.00000	1.64150	0.00164	0.000	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	9.00	Put	180.10000	0.18010	132.94150	0.13294	180.100	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.80	Call	19.90000	0.01990	74.26760	0.07427	19.900	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.80	Put	0.00000	0.00000	5.56760	0.00557	0.000	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Call	0.00000	0.00000	57.23270	0.05723	0.000	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.82	Put	0.10000	0.00010	8.53270	0.00853	0.100	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Call	0.00000	0.00000	49.23020	0.04923	0.000	12.83	0.00	0	0.00
DAUS	On 27/11/2012	Any day expiry	8.83	Put	10.10000	0.01010	10.53020	0.01053	10.100	12.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.81980	8.81980	8.86990	8.86990		12.71	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,099.80330	1.09980	1,149.90000	1.14990	1,099.803	37.80	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.00330	0.00000	0.00000	0.00000	0.003	37.80	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	969.80380	0.96980	1,019.90010	1.01990	969.804	33.56	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.00380	0.00000	0.00010	0.00000	0.004	33.56	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	819.80580	0.81981	869.90500	0.86990	819.806	29.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.00580	0.00001	0.00500	0.00001	0.006	29.10	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	330.26510	0.33027	380.50590	0.38051	330.265	18.00	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
DAUS	On 30/11/2012	Any day expiry	8.49	Put	0.46510	0.00047	0.60590	0.60590	0.00061	0.465	18.00	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	320.33470	0.32033	370.58410	370.58410	0.37058	320.335	17.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	0.53470	0.00053	0.68410	0.68410	0.00068	0.535	17.83	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	310.41490	0.31041	360.67240	360.67240	0.36067	310.415	17.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	0.61490	0.00061	0.77240	0.77240	0.00077	0.615	17.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	261.04090	0.26104	311.31820	311.31820	0.31132	261.041	16.80	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	1.24090	0.00124	1.41820	1.41820	0.00142	1.241	16.80	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	111.20310	0.11120	159.47510	159.47510	0.15948	111.203	14.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	11.40310	0.01140	9.57510	9.57510	0.00958	11.403	14.07	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	3.77960	0.00378	10.95260	10.95260	0.01095	3.780	16.38	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	203.97960	0.20398	161.05260	161.05260	0.16105	203.980	16.38	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry			8.82480	8.82480	8.87000	8.87000			11.72	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Call	37.27850	0.03728	0.00000	0.00000	0.00000	37.278	12.46	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Put	92.47850	0.09248	0.00000	0.00000	0.00000	92.479	12.46	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Call	51.69620	0.05170	0.00000	0.00000	0.00000	51.696	12.09	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Put	66.89620	0.06690	0.00000	0.00000	0.00000	66.896	12.09	0.00	10,000	10,000.00
DAUS	On 04/12/2012	Any day expiry	8.86	Call	43.99940	0.04400	0.00000	0.00000	0.00000	43.999	12.27	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Put	79.19940	0.07920	0.00000	0.00000	0.00000	79.199	12.27	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Call	40.52170	0.04052	0.00000	0.00000	0.00000	40.522	12.37	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Put	85.72170	0.08572	0.00000	0.00000	0.00000	85.722	12.37	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.84460	8.84460	8.89450	8.89450			12.30	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	124.63500	0.12463	161.07740	161.07740	0.16108	124.635	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	90.03500	0.09004	76.57740	76.57740	0.07658	90.035	12.31	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	84.18890	0.08419	111.94410	111.94410	0.11194	84.189	12.62	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	139.58890	0.13959	117.44410	117.44410	0.11744	139.589	12.62	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	135.91080	0.13591	173.50560	173.50560	0.17351	135.911	12.32	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	81.31080	0.08131	69.00560	69.00560	0.06901	81.311	12.32	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	130.19950	0.13020	167.22430	167.22430	0.16722	130.200	12.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/12/2012	Any day expiry	8.80	Put	85.59950		0.08560	72.72430	0.07272	85.600	12.32	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.85520		8.85520	8.90500	8.90500		12.20	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	381.08710		0.38109	428.99590	0.42900	381.087	11.99	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	15.88710		0.01589	13.99590	0.01400	15.887	11.99	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	372.28360		0.37228	419.78540	0.41979	372.284	12.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	17.08360		0.01708	14.78540	0.01479	17.084	12.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	363.55100		0.36355	410.87070	0.41087	363.551	12.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	18.35100		0.01835	15.87070	0.01587	18.351	12.00	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	296.56710		0.29657	342.13360	0.34213	296.567	12.05	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	31.36710		0.03137	27.13360	0.02713	31.367	12.05	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	201.17440		0.20117	242.28010	0.24228	201.174	12.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	65.97440		0.06597	57.28010	0.05728	65.974	12.12	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	68.64550		0.06865	91.28870	0.09129	68.646	13.25	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	233.44550		0.23345	206.28870	0.20629	233.445	13.25	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,135.34110		1.13534	1,185.17270	1.18517	1,135.341	15.92	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.14110		0.00014	0.17270	0.00017	0.141	15.92	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	1,005.51680		1.00552	1,055.35320	1.05535	1,005.517	15.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.31680		0.00032	0.35320	0.00035	0.317	15.23	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	856.00270		0.85600	905.81090	0.90581	856.003	14.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.80270		0.00080	0.81090	0.00081	0.803	14.43	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.89980		8.89980	8.95060	8.95060		12.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	286.80380		0.28680	325.92170	0.32592	286.804	12.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	107.00380		0.10700	95.32170	0.09532	107.004	12.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	145.29300		0.14529	171.08080	0.17108	145.293	13.45	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	265.49300		0.26549	240.48080	0.24048	265.493	13.45	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	360.04040		0.36004	402.63480	0.40263	360.040	12.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	70.24040		0.07024	62.03480	0.06203	70.240	12.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	352.96470		0.35296	395.26800	0.39527	352.965	12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.62	Put	73.16470		0.07316	64.66800	0.06467	73.165	12.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,052.38500		1.05239	1,103.81500	1.10382	1,052.385	13.93	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.58500		0.00259	3.21500	0.00322	2.585	13.93	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	904.21220		0.90421	956.18910	0.95619	904.212	13.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	4.41220		0.00441	5.58910	0.00559	4.412	13.13	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	367.19700		0.36720	410.07600	0.41008	367.197	12.32	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	67.39700		0.06740	59.47600	0.05948	67.397	12.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.93440		8.93440	8.98530	8.98530		13.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	412.87370		0.41287	455.48570	0.45549	412.874	12.64	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	98.47370		0.09847	90.18570	0.09019	98.474	12.64	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	349.64310		0.34964	389.61850	0.38962	349.643	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	135.24310		0.13524	124.31850	0.12432	135.243	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	426.38480		0.42638	469.48320	0.46948	426.385	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	91.98480		0.09198	84.18320	0.08418	91.985	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	207.52780		0.20753	234.50040	0.23450	207.528	13.87	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	293.12780		0.29313	269.20040	0.26920	293.128	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	419.59360		0.41959	462.44990	0.46245	419.594	12.62	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	95.19360		0.09519	87.14990	0.08715	95.194	12.62	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,091.00050		1.09100	1,142.99020	1.14299	1,091.001	13.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	6.60050		0.00660	7.69020	0.00769	6.600	13.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	944.89320		0.94489	997.54160	0.99754	944.893	13.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	10.49320		0.01049	12.24160	0.01224	10.493	13.13	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.96820		8.96820	9.01940	9.01940		13.98	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	252.79830		0.25280	282.27900	0.28228	252.798	14.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	344.59830		0.34460	322.87900	0.32288	344.598	14.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	267.18670		0.26719	297.53330	0.29753	267.187	14.27	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	318.98670		0.31899	298.13330	0.29813	318.987	14.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	259.88830		0.25989	289.80000	0.28980	259.888	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.04	Put	331.68830		0.33169	310.40000	0.31040	331.688	14.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	256.31660		0.25632	286.01320	0.28601	256.317	14.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	338.11660		0.33812	316.61320	0.31661	338.117	14.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	987.44060		0.98744	1,041.55360	1.04155	987.441	13.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	19.24060		0.01924	22.15360	0.02215	19.241	13.39	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.00550		9.00550	9.05710	9.05710		14.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	319.47240		0.31947	352.17840	0.35218	319.472	14.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	353.97240		0.35397	335.07840	0.33508	353.972	14.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	315.74760		0.31575	348.08970	0.34809	315.748	14.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	360.24760		0.36025	340.98970	0.34099	360.248	14.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	312.07180		0.31207	344.22450	0.34422	312.072	14.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	366.57180		0.36657	347.12450	0.34712	366.572	14.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,035.07380		1.03507	1,091.12200	1.09112	1,035.074	13.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	29.57380		0.02957	34.02200	0.03402	29.574	13.58	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	327.06360		0.32706	360.49630	0.36050	327.064	14.51	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	341.56360		0.34156	323.39630	0.32340	341.564	14.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.10860		9.10860	9.16180	9.16180		14.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	408.90070		0.40890	446.88910	0.44689	408.901	15.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	490.30070		0.49030	475.08910	0.47509	490.301	15.26	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	405.43980		0.40544	443.24850	0.44325	405.440	15.29	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	496.83980		0.49684	481.44850	0.48145	496.840	15.29	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	402.01640		0.40202	439.64260	0.43964	402.016	15.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	503.41640		0.50342	487.84260	0.48784	503.416	15.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	250.95960		0.25096	278.75780	0.27876	250.960	17.33	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	942.35960		0.94236	916.95780	0.91696	942.360	17.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.14980		9.14980	9.20360	9.20360		15.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	420.73340		0.42073	459.87050	0.45987	420.733	15.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	580.93340		0.58093	566.27050	0.56627	580.933	15.64	0.00	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	9.84	Call	287.25550	0.28726	317.02370	0.31702	287.255	17.36	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	977.45550	0.97746	953.42370	0.95342	977.456	17.36	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	443.93040	0.44393	484.39330	0.48439	443.930	15.41	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	534.13040	0.53413	520.79330	0.52079	534.130	15.41	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	427.20480	0.42720	466.72160	0.46672	427.205	15.57	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	567.40480	0.56740	553.12160	0.55312	567.405	15.57	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	423.95550	0.42396	463.28070	0.46328	423.956	15.61	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	574.15550	0.57416	559.68070	0.55968	574.156	15.61	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry			9.18310	9.18310	9.23720	9.23720		15.45	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Call	317.91580	0.31792	348.42570	0.34843	317.916	17.53	0.00	0	2,400.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,014.81580	1.01482	991.22570	0.99123	1,014.816	17.53	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	472.99270	0.47299	512.59390	0.51259	472.993	15.72	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	579.89270	0.57989	565.39390	0.56539	579.893	15.72	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Call	469.62950	0.46963	509.06790	0.50907	469.629	15.75	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	586.52950	0.58653	571.86790	0.57187	586.529	15.75	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	466.29570	0.46630	505.56820	0.50557	466.296	15.78	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	593.19570	0.59320	578.36820	0.57837	593.196	15.78	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	476.38560	0.47639	516.15300	0.51615	476.386	15.69	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	573.28560	0.57329	558.95300	0.55895	573.286	15.69	0.00	0	1,200.00	
EL28	On 07/02/2013	Bond Future			111.27705	111.27705	111.27774	111.27774			0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	113.01	Put	1,732.95000	1.73295	1,732.26000	1.73226	1,732.950		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	1,712.95000	1.71295	1,712.26000	1.71226	1,712.950		0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	113.00	Put	1,722.95000	1.72295	1,722.26000	1.72226	1,722.950		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	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.00354	89.12147	9.07133	88.56296			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	3,974.46000	3.97446	4,532.97000	4.53297	3,974.460		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	3,885.77000	3.88577	4,444.28000	4.44428	3,885.770		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	3,797.21000	3.79721	4,355.72000	4.35572	3,797.210		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			429.72000	429.72000	428.44100	428.44100			4,297,200.00	1	333.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	32,700.00000	3.27000	45,490.00000	4.54900	32,700.000		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	32,800.00000	3.28000	45,590.00000	4.55900	32,800.000		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	32,900.00000	3.29000	45,690.00000	4.56900	32,900.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			435.11700	435.11700	433.82300	433.82300			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	21,270.00000	2.12700	8,330.00000	0.83300	21,270.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	21,170.00000	2.11700	8,230.00000	0.82300	21,170.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	21,070.00000	2.10700	8,130.00000	0.81300	21,070.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On 07/02/2013		Index Future	195.30300	195.30300	195.30900	195.30900			5,859,090.00	3	607.00
IGOV	On 02/05/2013		Index Future	197.75600	197.75600	197.76200	197.76200			0.00	0	0.00
ILBI	On 07/02/2013		Index Future	521.11700	521.11700	521.11000	521.11000			0.00	0	169.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2012		Jibar Tradeable Future	5.12000	94.88000	5.12000	94.88000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013		Jibar Tradeable Future	5.06000	94.94000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.01000	94.99000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	4.98000	95.02000	4.99000	95.01000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.96000	95.04000	4.98000	95.02000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	4.95000	95.05000	4.97000	95.03000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.95000	95.05000	4.97000	95.03000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.98000	95.02000	5.01000	94.99000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.06000	94.94000	5.10000	94.90000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.17000	94.83000	5.22000	94.78000			0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.32000	94.68000	5.36000	94.64000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.49000	94.51000	5.53000	94.47000			0.00	0	0.00
NZ\$ / R	On 14/12/2012		Foreign Exchange Future	7.25620	7.25620	7.30920	7.30920		9.39	0.00	0	0.00
NZ\$ / R	On 14/12/2012	6.29	Call	968.92410	0.96892	1,021.91440	1.02191	968.924	19.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.02410		0.00002	0.01440	0.00001	0.024	19.50	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	918.92890		0.91893	971.91820	0.97192	918.929	18.74	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.02890		0.00003	0.01820	0.00002	0.029	18.74	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	868.93500		0.86894	921.92310	0.92192	868.935	17.97	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.03500		0.00004	0.02310	0.00002	0.035	17.97	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	806.24510		0.80625	859.23160	0.85923	806.245	17.01	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.04510		0.00005	0.03160	0.00003	0.045	17.01	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	626.33820		0.62634	679.30700	0.67931	626.338	14.64	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.13820		0.00014	0.10700	0.00011	0.138	14.64	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.31960		7.31960	7.37360	7.37360		10.04	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	449.35600		0.44936	501.66530	0.50167	449.356	10.14	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	29.75600		0.02976	28.06530	0.02807	29.756	10.14	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	440.74210		0.44074	492.81930	0.49282	440.742	10.12	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	31.14210		0.03114	29.21930	0.02922	31.142	10.12	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	458.02210		0.45802	510.55210	0.51055	458.022	10.16	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	28.42210		0.02842	26.95210	0.02695	28.422	10.16	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			7.14489		107.81193	7.18177	107.54404			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	766.80000		0.76680	1,034.69000	1.03469	766.800		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	693.38000		0.69338	961.27000	0.96127	693.380		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	620.03000		0.62003	887.92000	0.88792	620.030		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.20650		105.19358	7.24461	104.92269			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,049.84000		1.04984	1,320.73000	1.32073	1,049.840		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,194.22000		1.19422	1,465.11000	1.46511	1,194.220		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,122.00000		1.12200	1,392.89000	1.39289	1,122.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.26977	106.61034		7.30932	106.33585			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	140.52000		0.14052	0.00000	0.00000	140.520		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	133.97000	0.13397	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	209.89000		0.20989	0.00000	0.00000	209.890		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	64.60000	0.06460	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	279.20000		0.27920	4.71000	0.00471	279.200		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.48227	124.66718		5.52654	124.54932		2.09	547,912,256.10	4,395	8,016.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,121.34000		2.12134	2,009.71000	2.00971	2,121.340	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	20.29000		0.02029	26.52000	0.02652	20.290	2.21	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,678.45000		2.67845	2,562.92000	2.56292	2,678.450	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	6.38000		0.00638	8.71000	0.00871	6.380	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,189.85000		3.18985	3,072.75000	3.07275	3,189.850	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	1.77000		0.00177	2.53000	0.00253	1.770	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,317.87000		3.31787	3,200.58000	3.20058	3,317.870	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	1.25000		0.00125	1.82000	0.00182	1.250	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,445.86000		3.44586	3,328.41000	3.32841	3,445.860	2.24	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.88000		0.00088	1.29000	0.00129	0.880	2.24	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.50698	119.36263		5.55612	119.24364		2.03	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	455.10000		0.45510	410.34000	0.41034	455.100	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	836.29000		0.83629	910.52000	0.91052	836.290	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	465.25000		0.46525	419.79000	0.41979	465.250	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	822.11000		0.82211	895.64000	0.89564	822.110	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	445.09000		0.44509	401.04000	0.40104	445.090	2.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.34	Put	850.62000		0.85062	925.56000	0.92556	850.620	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.55776		115.85254	5.62230	115.73104		1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	918.27000		0.91827	857.48000	0.85748	918.270	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	819.91000		0.81991	880.62000	0.88062	819.910	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	898.14000		0.89814	838.19000	0.83819	898.140	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	837.42000		0.83742	898.97000	0.89897	837.420	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	908.17000		0.90817	847.81000	0.84781	908.170	1.93	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	828.63000		0.82863	889.77000	0.88977	828.630	1.93	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			7.60804		126.01091	7.67054	125.39477		12.99	87,199,549.72	692	37,656.00
R186	On 07/02/2013	Bond Future	7.00	Call	793.66000		0.79366	688.12000	0.68812	793.660	12.70	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,018.16000		7.01816	7,528.76000	7.52876	7,018.160	12.70	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,442.77000		1.44277	1,272.12000	1.27212	1,442.770	12.80	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,056.54000		5.05654	5,502.03000	5.50203	5,056.540	12.80	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,384.01000		2.38401	2,135.12000	2.13512	2,384.010	12.89	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,459.28000		3.45928	3,826.53000	3.82653	3,459.280	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,455.78000		7.45578	6,963.46000	6.96346	7,455.780	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	684.07000		0.68407	807.89000	0.80789	684.070	13.32	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,844.64000		8.84464	8,317.32000	8.31732	8,844.640	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	443.67000		0.44367	532.49000	0.53249	443.670	13.42	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,633.91000		3.63391	3,301.85000	3.30185	3,633.910	12.99	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,240.61000		2.24061	2,524.69000	2.52469	2,240.610	12.99	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	5,171.86000		5.17186	4,761.48000	4.76148	5,171.860	13.13	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,377.73000		1.37773	1,583.49000	1.58349	1,377.730	13.13	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.55	Call	9,239.55000		9.23955	8,703.97000	8.70397	9,239.550	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	391.71000		0.39171	472.27000	0.47227	391.710	13.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,453.37000		8.45337	7,934.96000	7.93496	8,453.370	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	501.74000		0.50174	599.47000	0.59947	501.740	13.39	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,609.41000		8.60941	8,087.36000	8.08736	8,609.410	13.40	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	477.75000		0.47775	571.84000	0.57184	477.750	13.40	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.67755		127.52388	7.74200	126.90060		13.01	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,144.31000		3.14431	2,902.40000	2.90240	3,144.310	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	5,779.53000		5.77953	6,160.90000	6.16090	5,779.530	12.91	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,065.41000		3.06541	2,827.87000	2.82787	3,065.410	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	5,900.76000		5.90076	6,286.50000	6.28650	5,900.760	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,104.70000		3.10470	2,864.98000	2.86498	3,104.700	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,839.93000		5.83993	6,223.49000	6.22349	5,839.930	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.83714		125.68621	7.90624	125.04655		14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,420.18000		8.42018	8,056.90000	8.05690	8,420.180	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,651.14000		5.65114	5,927.52000	5.92752	5,651.140	14.42	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,471.26000		8.47126	8,106.68000	8.10668	8,471.260	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,612.30000		5.61230	5,887.38000	5.88738	5,612.300	14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,522.46000		8.52246	8,156.59000	8.15659	8,522.460	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,573.68000		5.57368	5,847.47000	5.84747	5,573.680	14.44	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,740.15000		11.74015	11,303.27000	11.30327	11,740.150	14.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,656.51000		3.65651	3,859.29000	3.85929	3,656.510	14.78	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future			217.21022		217.21022	217.22963	217.22963			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,220.22000		4.22022	4,239.63000	4.23963	4,220.220		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	4,210.22000		4.21022	4,229.63000	4.22963	4,210.220		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	4,200.22000		4.20022	4,219.63000	4.21963	4,200.220		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			279.94060		279.94060	279.94933	279.94933			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	950.60000		0.95060	959.33000	0.95933	950.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	940.60000		0.94060	949.33000	0.94933	940.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	930.60000		0.93060	939.33000	0.93933	930.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			283.45645		283.45645	283.46624	283.46624			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	1,066.45000		1.06645	1,076.24000	1.07624	1,066.450		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	1,056.45000		1.05645	1,066.24000	1.06624	1,056.450		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	1,046.45000		1.04645	1,056.24000	1.05624	1,046.450		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			5.04772		107.73913	5.07002	107.69845		1.43	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	215.37000		0.21537	200.20000	0.20020	215.370	1.43	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	339.06000		0.33906	364.57000	0.36457	339.060	1.43	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,027.89000		1.02789	991.46000	0.99146	1,027.890	1.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	5.60	Put	26.22000		0.02622	30.47000	0.03047	26.220	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,076.43000		2.07643	2,035.90000	2.03590	2,076.430	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.51000		0.00051	0.66000	0.00066	0.510	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,165.13000		2.16513	2,124.55000	2.12455	2,165.130	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.34000		0.00034	0.44000	0.00044	0.340	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,253.78000		2.25378	2,213.17000	2.21317	2,253.780	1.55	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.22000		0.00022	0.29000	0.00029	0.220	1.55	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.01838		109.03271	5.04394	108.99178		1.21	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	8.91000		0.00891	7.96000	0.00796	8.910	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,575.45000		1.57545	1,615.43000	1.61543	1,575.450	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	9.42000		0.00942	8.43000	0.00843	9.420	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,559.62000		1.55962	1,599.56000	1.59956	1,559.620	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	8.41000		0.00841	7.52000	0.00752	8.410	1.14	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,591.28000		1.59128	1,631.32000	1.63132	1,591.280	1.14	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.85833		107.57765	4.89596	107.53631		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	404.42000		0.40442	385.57000	0.38557	404.420	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	468.55000		0.46855	491.04000	0.49104	468.550	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	410.08000		0.41008	391.07000	0.39107	410.080	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	463.21000		0.46321	485.54000	0.48554	463.210	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	398.81000		0.39881	380.13000	0.38013	398.810	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	473.94000		0.47394	496.60000	0.49660	473.940	1.04	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			209.66405		209.66405	209.66633	209.66633			7,338,241.75	35	51,729.00
R202	On 07/02/2013	Bond Future	204.99	Call	4,674.05000		4.67405	4,676.33000	4.67633	4,674.050		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	4,664.05000		4.66405	4,666.33000	4.66633	4,664.050		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
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	4,654.05000	4.65405	4,656.33000	4.65633	4,654.050		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			212.29719	212.29719	212.30044	212.30044			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	1,257.19000	1.25719	1,260.44000	1.26044	1,257.190		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	1,247.19000	1.24719	1,250.44000	1.25044	1,247.190		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	1,237.19000	1.23719	1,240.44000	1.24044	1,237.190		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			5.96796	112.44804	6.02658	112.20356		4.32	121,106,539.08	1,077	15,119.00
R203	On 07/02/2013	Bond Future	5.54	Call	235.96000	0.23596	194.32000	0.19432	235.960	4.24	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,041.24000	2.04124	2,244.08000	2.24408	2,041.240	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,191.24000	1.19124	1,053.01000	1.05301	1,191.240	4.35	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	600.01000	0.60001	706.26000	0.70626	600.010	4.35	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,208.49000	2.20849	2,016.03000	2.01603	2,208.490	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	217.88000	0.21788	269.90000	0.26990	217.880	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,553.18000	2.55318	2,348.85000	2.34885	2,553.180	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	155.20000	0.15520	195.35000	0.19535	155.200	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,911.95000	2.91195	2,697.79000	2.69779	2,911.950	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	108.49000	0.10849	138.81000	0.13881	108.490	4.49	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,003.04000	4.00304	3,770.40000	3.77040	4,003.040	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	34.31000	0.03431	46.15000	0.04615	34.310	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,815.53000	4.81553	4,576.19000	4.57619	4,815.530	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	12.74000	0.01274	17.88000	0.01788	12.740	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,378.85000	2.37885	2,180.20000	2.18020	2,378.850	4.45	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	184.32000	0.18432	230.15000	0.23015	184.320	4.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future			6.01195		109.64180	6.07418	109.39466		4.31	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,020.06000		1.02006	917.08000	0.91708	1,020.060	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,466.38000		1.46638	1,610.54000	1.61054	1,466.380	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,038.19000		1.03819	933.96000	0.93396	1,038.190	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,444.55000		1.44455	1,587.46000	1.58746	1,444.550	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,002.13000		1.00213	900.40000	0.90040	1,002.130	4.29	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,488.43000		1.48843	1,633.84000	1.63384	1,488.430	4.29	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.11696		108.51071	6.18890	108.25746		4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,718.87000		1.71887	1,604.09000	1.60409	1,718.870	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,132.16000		2.13216	2,270.63000	2.27063	2,132.160	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,735.95000		1.73595	1,620.43000	1.62043	1,735.950	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,113.83000		2.11383	2,251.56000	2.25156	2,113.830	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,702.31000		1.70231	1,588.27000	1.58827	1,702.310	4.55	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,151.03000		2.15103	2,290.24000	2.29024	2,151.030	4.55	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			6.21434		109.80472	6.25149	109.61547		5.85	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,361.78000		5.36178	5,181.41000	5.18141	5,361.780	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	42.12000		0.04212	51.00000	0.05100	42.120	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,104.22000		6.10422	5,919.90000	5.91990	6,104.220	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	20.88000		0.02088	25.81000	0.02581	20.880	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,427.08000		8.42708	8,238.36000	8.23836	8,427.080	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.61000		0.00161	2.14000	0.00214	1.610	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,657.23000		8.65723	8,468.39000	8.46839	8,657.230	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	1.20000		0.00120	1.61000	0.00161	1.200	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,886.85000		8.88685	8,697.91000	8.69791	8,886.850	6.21	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.90000		0.00090	1.21000	0.00121	0.900	6.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future			6.26384	111.12310	6.30284	110.93184		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,832.18000	1.83218	1,739.19000	1.73919	1,832.180	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,654.83000	1.65483	1,753.10000	1.75310	1,654.830	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,858.05000	1.85805	1,764.21000	1.76421	1,858.050	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,631.72000	1.63172	1,729.14000	1.72914	1,631.720	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,806.50000	1.80650	1,714.37000	1.71437	1,806.500	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,678.16000	1.67816	1,777.29000	1.77729	1,678.160	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.37886	110.10875	6.42260	109.91291		6.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,545.79000	2.54579	2,454.56000	2.45456	2,545.790	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,899.99000	2.89999	3,004.60000	3.00460	2,899.990	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,568.57000	2.56857	2,476.82000	2.47682	2,568.570	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,877.77000	2.87777	2,981.86000	2.98186	2,877.770	6.36	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,361.33000	4.36133	4,235.90000	4.23590	4,361.330	6.59	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,620.82000	1.62082	1,691.23000	1.69123	1,620.820	6.59	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,523.12000	2.52312	2,432.40000	2.43240	2,523.120	6.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,922.34000	2.92234	3,027.46000	3.02746	2,922.340	6.35	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			5.02913	102.77479	5.05351	102.75267		0.65	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	32.97000	0.03297	29.27000	0.02927	32.970	0.64	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	277.54000	0.27754	295.96000	0.29596	277.540	0.64	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	105.64000	0.10564	96.49000	0.09649	105.640	0.65	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	132.06000	0.13206	145.03000	0.14503	132.060	0.65	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	830.53000	0.83053	808.57000	0.80857	830.530	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.49000	0.00049	0.65000	0.00065	0.490	0.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.00	Call	875.13000		0.87513	853.12000	0.85312	875.130	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.33000		0.00033	0.44000	0.00044	0.330	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	919.75000		0.91975	897.70000	0.89770	919.750	0.71	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.21000		0.00021	0.28000	0.00028	0.210	0.71	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.96686		104.00867	4.99929	103.98653		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.04000		0.00004	0.03000	0.00003	0.040	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,079.61000		1.07961	1,101.74000	1.10174	1,079.610	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.05000		0.00005	0.04000	0.00004	0.050	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,072.67000		1.07267	1,094.80000	1.09480	1,072.670	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.04000		0.00004	0.03000	0.00003	0.040	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,086.56000		1.08656	1,108.69000	1.10869	1,086.560	0.48	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.78384		103.06619	3.90675	103.04412		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	110.85000		0.11085	94.70000	0.09470	110.850	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	18.26000		0.01826	24.18000	0.02418	18.260	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	112.21000		0.11221	95.97000	0.09597	112.210	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	17.83000		0.01783	23.66000	0.02366	17.830	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	109.48000		0.10948	93.44000	0.09344	109.480	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	18.69000		0.01869	24.72000	0.02472	18.690	0.13	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			6.49891		104.68753	6.52553	104.53742		7.16	21,984,381.30	210	6,690.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,349.27000		6.34927	6,205.81000	6.20581	6,349.270	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	42.13000		0.04213	48.78000	0.04878	42.130	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,058.72000		7.05872	6,912.68000	6.91268	7,058.720	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	23.30000		0.02330	27.37000	0.02737	23.300	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,083.05000		9.08305	8,933.72000	8.93372	9,083.050	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	3.45000		0.00345	4.23000	0.00423	3.450	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,334.01000		9.33401	9,184.52000	9.18452	9,334.010	7.54	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	2.65000		0.00265	3.27000	0.00327	2.650	7.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	8.30	Call	9,584.33000		9.58433	9,434.71000	9.43471	9,584.330	7.54		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	2.03000		0.00203	2.52000	0.00252	2.030	7.54		0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.55519		105.94434	6.58294	105.79270		7.34		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,755.09000		1.75509	1,692.00000	1.69200	1,755.090	7.33		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,332.41000		2.33241	2,420.96000	2.42096	2,332.410	7.33		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,780.27000		1.78027	1,716.54000	1.71654	1,780.270	7.33		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,302.54000		2.30254	2,390.45000	2.39045	2,302.540	7.33		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,730.12000		1.73012	1,667.67000	1.66767	1,730.120	7.33		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,362.53000		2.36253	2,451.72000	2.45172	2,362.530	7.33		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.68267		105.18257	6.71324	105.02743		7.75		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,200.56000		3.20056	3,125.14000	3.12514	3,200.560	7.74		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,112.57000		3.11257	3,192.29000	3.19229	3,112.570	7.74		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,226.26000		3.22626	3,150.45000	3.15045	3,226.260	7.74		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,087.55000		3.08755	3,166.88000	3.16688	3,087.550	7.74		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,174.96000		3.17496	3,099.95000	3.09995	3,174.960	7.74		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,137.73000		3.13773	3,217.86000	3.21786	3,137.730	7.74		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			6.69061		102.86055	6.72230	102.66405		8.46		186,794,758.80	1,816	22,061.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,772.27000		7.77227	7,582.29000	7.58229	7,772.270	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	35.69000		0.03569	42.21000	0.04221	35.690	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,046.19000		8.04619	7,855.20000	7.85520	8,046.190	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	29.16000		0.02916	34.67000	0.03467	29.160	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,258.42000		12.25842	12,062.13000	12.06213	12,258.420	8.92		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.70000		0.00070	0.91000	0.00091	0.700	8.92		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
R208	On 07/02/2013	Bond Future	6.00	Call	240.01000	0.24001	220.80000	0.22080	240.010	8.23	0.00	0	12,250.00	
R208	On 07/02/2013	Bond Future	6.00	Put	4,642.97000	4.64297	4,820.26000	4.82026	4,642.970	8.23	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.78	Call	6,572.27000	6.57227	6,388.75000	6.38875	6,572.270	8.92	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.78	Put	82.36000	0.08236	95.34000	0.09534	82.360	8.92	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Call	6,952.52000	6.95252	6,766.55000	6.76655	6,952.520	8.92	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Put	63.69000	0.06369	74.22000	0.07422	63.690	8.92	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Call	7,498.55000	7.49855	7,309.73000	7.30973	7,498.550	8.92	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Put	43.48000	0.04348	51.16000	0.05116	43.480	8.92	0.00	0	0.00	
R208	On 02/05/2013	Bond Future			6.74515	100.70271	6.77804	100.50400		8.87	0.00	0	47.00	
R208	On 02/05/2013	Bond Future	6.66	Call	2,080.26000	2.08026	1,994.36000	1.99436	2,080.260	8.85	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.66	Put	2,596.98000	2.59698	2,709.79000	2.70979	2,596.980	8.85	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Call	2,024.48000	2.02448	1,940.21000	1.94021	2,024.480	8.84	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Put	2,663.04000	2.66304	2,777.48000	2.77748	2,663.040	8.84	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Call	2,052.26000	2.05226	1,967.17000	1.96717	2,052.260	8.85	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Put	2,629.87000	2.62987	2,743.49000	2.74349	2,629.870	8.85	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			6.87226	100.08846	6.90806	99.88496		9.66	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	3,590.50000	3.59050	3,494.29000	3.49429	3,590.500	9.69	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	3,945.64000	3.94564	4,052.93000	4.05293	3,945.640	9.69	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	5,815.69000	5.81569	5,687.25000	5.68725	5,815.690	10.01	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	2,320.50000	2.32050	2,395.56000	2.39556	2,320.500	10.01	0.00	0	230.00	
R208	On 07/11/2013	Bond Future	6.79	Call	3,534.32000	3.53432	3,439.09000	3.43909	3,534.320	9.68	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	4,003.87000	4.00387	4,112.14000	4.11214	4,003.870	9.68	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	3,562.35000	3.56235	3,466.63000	3.46663	3,562.350	9.68	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	3,974.67000	3.97467	4,082.45000	4.08245	3,974.670	9.68	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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.38800		80.62732	8.45531	80.06492		15.84		0.00	0	11,552.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,379.82000		3.37982	3,038.76000	3.03876	3,379.820	15.91		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,386.89000		1.38689	1,608.23000	1.60823	1,386.890	15.91		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,467.12000		4.46712	4,067.63000	4.06763	4,467.120	16.01		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	886.47000		0.88647	1,049.38000	1.04938	886.470	16.01		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,172.60000		5.17260	4,742.51000	4.74251	5,172.600	16.07		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	664.16000		0.66416	796.47000	0.79647	664.160	16.07		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,846.13000		5.84613	5,391.36000	5.39136	5,846.130	16.12		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	503.12000		0.50312	610.75000	0.61075	503.120	16.12		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,096.16000		6.09616	5,633.24000	5.63324	6,096.160	16.14		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	453.38000		0.45338	552.86000	0.55286	453.380	16.14		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,475.95000		5.47595	5,034.24000	5.03424	5,475.950	16.09		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	586.29000		0.58629	706.98000	0.70698	586.290	16.09		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,783.99000		5.78399	5,331.33000	5.33133	5,783.990	16.11		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	516.23000		0.51623	625.97000	0.62597	516.230	16.11		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.45542		78.45382	8.52443	77.88491		19.89		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,484.25000		2.48425	2,286.37000	2.28637	2,484.250	19.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,317.63000		6.31763	6,688.66000	6.68866	6,317.630	19.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,423.90000		2.42390	2,229.59000	2.22959	2,423.900	19.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,436.19000		6.43619	6,810.79000	6.81079	6,436.190	19.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,453.96000		2.45396	2,257.86000	2.25786	2,453.960	19.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,376.72000		6.37672	6,749.53000	6.74953	6,376.720	19.67		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.60931		77.47640	8.68233	76.89229		22.16		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,417.49000		7.41749	7,091.71000	7.09171	7,417.490	22.21		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,828.60000		5.82860	6,086.93000	6.08693	5,828.600	22.21		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,406.33000		10.40633	10,011.09000	10.01109	10,406.330	22.78		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
R209	On 07/11/2013	Bond Future	9.50	Put	3,730.08000		3.73008	3,918.95000	3.91895	3,730.080	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,335.80000		7.33580	7,012.21000	7.01221	7,335.800	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,902.95000		5.90295	6,163.47000	6.16347	5,902.950	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,376.60000		7.37660	7,051.91000	7.05191	7,376.600	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,865.67000		5.86567	6,125.09000	6.12509	5,865.670	22.20	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			161.73115		161.73115	161.73440	161.73440			8,410,019.80	52	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	4,741.15000		4.74115	4,744.40000	4.74440	4,741.150		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	4,731.15000		4.73115	4,734.40000	4.73440	4,731.150		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	4,721.15000		4.72115	4,724.40000	4.72440	4,721.150		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			161.91026		161.91026	161.91411	161.91411			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	770.26000		0.77026	774.11000	0.77411	770.260		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	760.26000		0.76026	764.11000	0.76411	760.260		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	750.26000		0.75026	754.11000	0.75411	750.260		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future			125.53999		125.53999	125.54819	125.54819			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,549.99000		2.54999	2,558.19000	2.55819	2,549.990		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	2,539.99000		2.53999	2,548.19000	2.54819	2,539.990		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	2,529.99000		2.52999	2,538.19000	2.53819	2,529.990		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.11671		127.11671	127.12546	127.12546			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,426.71000		1.42671	1,435.46000	1.43546	1,426.710		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	1,416.71000		1.41671	1,425.46000	1.42546	1,416.710		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	1,406.71000		1.40671	1,415.46000	1.41546	1,406.710		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			130.24493		130.24493	130.24953	130.24953			13,154,737.93	101	3,086.00
R212	On 07/02/2013	Bond Future	128.99	Call	1,254.93000		1.25493	1,259.53000	1.25953	1,254.930		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	1,244.93000		1.24493	1,249.53000	1.24953	1,244.930		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	1,234.93000		1.23493	1,239.53000	1.23953	1,234.930		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			131.88080		131.88080	131.88584	131.88584			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	790.80000		0.79080	795.84000	0.79584	790.800		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	780.80000		0.78080	785.84000	0.78584	780.800		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	770.80000		0.77080	775.84000	0.77584	770.800		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		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			8.17633	92.18622	8.23867	91.65288		15.74	165,013,333.80	1,790	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,517.03000	6.51703	6,090.53000	6.09053	6,517.030	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	602.89000	0.60289	709.73000	0.70973	602.890	16.04	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,837.84000	6.83784	6,402.37000	6.40237	6,837.840	16.07	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	536.64000	0.53664	634.51000	0.63451	536.640	16.07	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,162.27000	7.16227	6,718.36000	6.71836	7,162.270	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	476.68000	0.47668	566.11000	0.56611	476.680	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,489.71000	7.48971	7,037.88000	7.03788	7,489.710	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	422.37000	0.42237	503.88000	0.50388	422.370	16.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.24475	89.75888	8.30872	89.21941		17.26	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,621.27000	2.62127	2,426.88000	2.42688	2,621.270	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	5,969.40000	5.96940	6,314.48000	6.31448	5,969.400	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,557.25000	2.55725	2,366.35000	2.36635	2,557.250	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,084.40000	6.08440	6,432.97000	6.43297	6,084.400	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,589.13000	2.58913	2,396.49000	2.39649	2,589.130	17.11	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,026.71000	6.02671	6,373.54000	6.37354	6,026.710	17.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.40506	88.70115	8.47296	88.14736		18.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,231.81000	7.23181	6,925.09000	6.92509	7,231.810	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,575.72000	5.57572	5,822.79000	5.82279	5,575.720	18.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,146.79000	7.14679	6,842.27000	6.84227	7,146.790	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,650.30000	5.65030	5,899.57000	5.89957	5,650.300	18.70	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,189.25000	7.18925	6,883.63000	6.88363	7,189.250	18.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,612.90000	5.61290	5,861.07000	5.86107	5,612.900	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

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			8.41753		82.43307	8.48485	81.83945				0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	1,506.22000		1.50622	912.60000	0.91260	1,506.220			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	1,592.10000		1.59210	998.48000	0.99848	1,592.100			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	1,677.81000		1.67781	1,084.19000	1.08419	1,677.810			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.41890		1.41890	1.42590	1.42590		12.64		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,409.01540		0.24090	2,479.01260	0.24790	2,409.015		23.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.01540		0.00000	0.01260	0.00000	0.015		23.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,909.05780		0.19091	1,979.07110	0.19791	1,909.058		19.94	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.05780		0.00001	0.07110	0.00001	0.058		19.94	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,409.28830		0.14093	1,479.44120	0.14794	1,409.288		16.85	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.28830		0.00003	0.44120	0.00004	0.288		16.85	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	792.23170		0.07922	865.04600	0.08650	792.232		13.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	3.23170		0.00032	6.04600	0.00060	3.232		13.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	693.94870		0.06939	768.26340	0.07683	693.949		12.59	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	4.94870		0.00049	9.26340	0.00093	4.949		12.59	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42490		1.42490	1.43280	1.43280		13.53		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,296.37260		0.12964	1,375.16890	0.13752	1,296.373		13.08	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	47.37260		0.00474	47.16890	0.00472	47.373		13.08	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,208.43140		0.12084	1,286.79330	0.12868	1,208.431		13.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	59.43140		0.00594	58.79330	0.00588	59.431		13.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,386.34810		0.13863	1,467.96690	0.14680	1,386.348		13.06	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		
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	37.34810	0.00373	39.96690	0.00400	37.348	13.06	0.00	0	0.00
Total for Derivatives :									1,398,302,529.68	51,745	1 590 914.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	13.10819	100.19948	13.07602			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	19.51196	111.91291	19.46411			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	10.09843	100.28788	10.07364			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.54541	107.66087	10.52035		3,445,147,840,000.00	32,000,000	50,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.00000	0.07390	100.00000	0.07334			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.03695	100.00000	0.03667			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.74170	8.00000	44.72268			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	106.64071	8.00000	106.59539			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.37309	103.39172	22.32164			0.00	0	15,860,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	41.81569	104.36845	41.71879			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.69829	101.36321	9.67452			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.33489	113.91613	11.30669			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	64.15906	100.27783	64.00154			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	60.60670	211.62296	60.40089			0.00	0	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	25.88254	129.44081	25.80918			0.00	0	3,716,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.03022	262.36064	2.02094				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.36952	100.84946	19.32224				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	44.05393	100.44837	43.94560				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.66985	100.42180	13.63624				0.00	0	5,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.81091	100.43468	8.78924				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.32050	100.45423	8.30004				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.39071	100.46712	8.37007				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.31128	111.10270	24.25201				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	23.68754	103.51808	23.62771				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	29.78275	105.34380	29.71321				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	30.72502	101.94970	30.64847				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	24.05344	101.07971	23.99397				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.22289	99.99989	12.19328				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	13.07803	100.00000	12.97987				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.26951	100.00000	3.24497				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	86.31383	103.66357	86.11453			414,654,280,000.00	4,000,000	1,000,000.00	
ABL8A	On 19/09/2013	Spot Bond	107.24687	58.55014	107.24687	58.41143				0.00	0	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	65.11200	102.43496	64.94906				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On 19/02/2013	Spot Bond	100.00000	83.65436	100.00000	83.46721			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	84.71427	100.85053	84.52170			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	60.67051	211.08307	60.46480			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	33.63276	133.30786	33.53529		14,644,401,652,440.00	109,854,000	54,927,000.00	
ABLI03	On 15/03/2015	Spot Bond	119.08892	18.76664	119.08892	18.71676			0.00	0	5,527,000.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.03905	109.87287	8.01898			0.00	0	3,200,000.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.60362	118.65286	21.54900		4,983,420,120,000.00	42,000,000	21,000,000.00	
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.30800	99.88052	16.26854			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.06025	100.32050	12.03095			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.51460	100.26386	11.48634			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.41825	100.35503	11.38209		50,177,515,000,000.00	500,000,000	500,000,000.00	
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.61332	104.30633	6.59763			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.13318	100.00000	25.99412			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.10599	158.84518	3.09577			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	13.17427	152.12037	13.13255			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.55689	164.13952	4.54160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On 04/03/2013	Spot Bond	141.35498	104.74896	141.35498	104.44399			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.98572	161.61787	2.97578			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	60.61483	211.55410	60.40903			0.00	0	13,593,000.00
ABN23	On 31/03/2013	Spot Bond	211.63281	60.60553	211.63281	60.39972			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	77.29081			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.53680	69.59203	6.52738			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.53680	69.59203	6.52738			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	99.44993	100.66669	99.17715			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.00224	84.61000	10.98378			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.80404	93.01000	16.77379			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.98534	100.38164	11.95589			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.90224	95.94000	14.87480			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.95893	94.42000	13.93353			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.07331	95.33000	13.04902			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	27.75466	89.17000	27.70542			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.74388	92.44000	25.69684			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.11409	100.10161	10.08249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	99.93416	9.94457	99.93416	9.91354			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.17837	90.18000	25.13320			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.02161	122.92857	20.98220			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.23743	111.67000	18.21527			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.37967	97.51000	21.33906			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.97479	95.63000	20.93551			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.25440	97.02000	20.21608			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.38228	100.23447	8.35577			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.19658	119.76186	20.14428			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	71.06839	94.20000	70.93928			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.37610	99.90991	10.33049			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.36704	94.15000	18.33303			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.12291	94.84000	17.09104			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.02929	99.13676	3.01523			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.17059	143.60519	2.16415			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.76037	186.40405	1.74780			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.65094	100.00000	13.62482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On 05/07/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.29664	100.00000	13.27092				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.43962	111.64771	11.41162				0.00	0	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.61850	108.15845	19.57170				0.00	0	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	12.25341	102.54996	12.22572				0.00	0	4,000,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.00435	94.96915	10.98075				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.57942	108.39757	15.54219				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	32.59002	122.68013	32.50233				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	120.76657	4.00000	120.74377				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	1.99430	266.98405	1.98508				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.24177	120.37770	5.22794				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.41846	121.95151	3.40935				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	58.54023	99.40204	58.39918				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	96.28373	100.37243	96.03276				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	64.87477	100.40649	64.71530				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.19423	100.00000	21.14288				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	54.87033	100.91878	68.54427				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	89.39942	99.79614	89.18694				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025		On 31/08/2013	Spot Bond		100.91878	54.87033	100.91878	68.54427		0.00	0	0.00
ACL026		On 08/05/2013	Spot Bond		101.24381	85.33051	101.24381	85.13411		0.00	0	0.00
ACL027		On 20/05/2013	Spot Bond		107.32702	70.85014	107.32702	70.71180		0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond		108.29483	22.77468	108.29483	22.72030		0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond		101.29798	16.97056	101.29798	16.92897		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond		101.33324	17.19349	101.33324	17.15134		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond		101.83296	20.34656	101.83296	20.29647		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond		100.38145	64.62639	100.38145	64.46758		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond		100.37804	64.59252	100.37804	64.43379		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond		101.26271	16.74752	101.26271	16.70649		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond		53.29666	8.06544	53.29666	8.05600		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond		100.00000	87.33698	100.00000	87.13197		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond		100.00000	87.33698	100.00000	87.13197		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond		100.96976	37.89901	100.96976	37.80640		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond		100.25039	43.83343	100.25039	43.72701		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond		100.00000	17.03502	100.00000	17.00270		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond		100.00000	14.30430	100.00000	14.27716		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond		100.00000	14.30430	100.00000	14.27716		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	100.42346	65.04413	100.42346	64.88423			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	18.42497	100.44432	18.37966			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.31296	100.49129	19.26545			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.02896	100.42335	17.98464			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.29655	100.43752	18.25156			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.41427	100.44375	18.36900			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.01781	101.50954	11.99102			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.01781	101.50954	11.99102			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.08024	101.51908	12.05332			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.41245	100.41204	14.37703			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.08024	101.51908	12.05332			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.95537	101.49999	11.92873			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.14485	78.26156	34.09096			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.99834	100.40403	22.94181			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	96.32094	100.37805	96.07051			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	44.32246	100.39793	44.21352			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.11651	100.28977	14.08184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond		100.39793	44.32246	100.39793	44.21352		0.00	0	0.00
ACL094		On 20/12/2012	Spot Bond		100.37805	96.32094	100.37805	96.07051		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		100.42907	9.15395	100.42907	9.13144		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		100.44304	9.14735	100.44304	9.12486		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		100.44869	9.16021	100.44869	9.13769		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		100.43737	8.92393	100.43737	8.90198		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond		100.36953	43.93276	100.36953	43.82480		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		100.41205	9.39487	100.41205	9.37178		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond		99.88150	89.60398	99.88150	89.38829		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond		99.98291	61.27993	99.98291	61.13151		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond		99.88150	89.60398	99.88150	89.38829		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		108.24656	11.24163	108.24656	11.21208		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond		100.37811	44.04966	100.37811	43.94141		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond		104.10799	45.75942	104.10799	45.65532		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond		101.33364	39.63895	101.33364	39.54178		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		101.54682	7.89819	101.54682	7.87879		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		102.38458	7.84659	102.38458	7.82718		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		100.00000	8.51751	100.00000	8.50135		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond	101.42788	40.06999	101.42788	39.97168				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.60403	100.00000	3.59606				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.62526	100.00000	4.61492				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.94874	71.11496	12.92969				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.61725	132.65083	2.60990				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.71835	132.65812	2.71072				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.67123	100.42332	8.64992				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	26.59375	100.93790	26.52879				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	26.59375	100.93790	26.52879				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	40.06999	101.42788	39.97168				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.25658	100.82870	26.19250				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.42796	100.40912	31.35070				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.37279	100.40572	31.29567				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.42527	101.67963	8.40432				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.95021	100.74141	10.92321				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.41353	101.67956	8.39263				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.71393	102.34980	11.68765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140		On 20/12/2012	Spot Bond	100.42347	96.50824	100.42347	96.25722		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.41855	11.76815	102.41855	11.74174		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.57096	23.04064	100.57096	22.98392	100,570,960,000.00		1,000,000	1,000,000.00
ACL143		On 20/12/2016	Spot Bond	100.76241	11.43390	100.76241	11.40571	3,526,684,350.00		35,000	35,000.00
ACL144		On 20/12/2016	Spot Bond	100.26297	10.75552	100.26297	10.72911		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	8.69096	100.42504	8.66960		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	57.78057	101.60514	48.86053		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	43.20470	100.61305	43.11774		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	43.07508	100.35023	42.98859		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	10.50277	100.41612	10.48167		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	38.49998	101.07263	38.40582		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.37072	21.73528	100.37072	21.69164		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.36105	21.56893	100.36105	21.52562		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.37982	21.89185	100.37982	21.84787		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.41498	10.48046	100.41498	10.45940		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.39511	10.08987	100.39511	10.06960		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.37243	21.76464	100.37243	21.72093		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.37868	21.87228	100.37868	21.82835		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	100.58046	11.42315	100.58046	11.40492			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	16.03078	100.38479	15.99858			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.81356	100.37527	21.76975			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.31185	100.52552	33.22988			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	21.82537	100.96473	21.77146			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.79586	100.34943	43.68826			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.31237	109.48099	10.29485			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.98518	100.41322	9.96064			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.77805	103.04527	3.77165			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.53315	100.37811	22.47778			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	69.99833	100.00000	99.72678			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.19379	100.37910	17.15155			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.90516	100.39881	9.88081			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	8.88969	100.41280	8.86784			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.30035	100.38479	8.27995			0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	70.03333	100.00000	99.72678			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	64.02134	100.37751	63.81860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On 20/09/2014	Spot Bond	100.41000	31.55850	100.41000	31.45854			0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	69.75000	100.00000	99.72678			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.55383	100.39600	17.49824			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.88522	100.42679	9.85390			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	9.35849	100.39881	9.32885			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	8.22160	100.41560	8.19555			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.52707	100.40776	9.49690			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.77352	101.11287	7.74875			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.53016	100.39293	4.51581			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14163	100.41672	0.14118			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14157	100.42399	0.14112			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	60.84327	100.31940	60.56906			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	60.84247	100.32262	60.56826			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	11.64616	100.00000	11.57483			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.76411	100.00000	7.71655			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03966	100.00000	0.03941			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03966	100.00000	0.03941			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.26718	100.00000	2.25166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.00000		1.50418	100.00000	1.49352			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000		2.24463	100.00000	2.22815			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000		2.16340	100.00000	2.14356			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000		2.10135	100.00000	2.07905			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000		3.98131	100.00000	3.97240			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000		0.02369	100.00000	0.02341			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000		0.02369	100.00000	0.02341			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964		100.51394	103.90964	100.23952			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068		100.48579	103.89068	100.21149			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773		76.67350	102.86773	76.51568			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		3.62235	100.00000	3.61357			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131		26.33889	100.89131	26.27457			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451		26.90772	100.99451	26.84195			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323		27.28657	101.06323	27.21984			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000		24.27324	100.00000	24.09105			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000		25.64807	100.00000	25.45555			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000		27.48115	100.00000	27.27489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	104.59347	10.24988	104.59347	10.22608			0.00	0	4,500,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.31585	122.89930	10.28874			0.00	0	300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.64510	100.00000	32.56602			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	16.54742	113.22249	16.50646			0.00	0	9,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.24248	100.00000	31.16680			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.52999	100.00000	12.50210			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.49101	151.06546	3.47995			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	34.96345	125.57279	34.87098			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	51.14300	100.00000	50.75913			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.41639	100.26923	11.38867			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.96841	108.77896	10.94226			0.00	0	300,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	21.65498	99.90066	21.58742			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.16282	99.89602	10.13112			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	43.53489	100.00000	43.39896			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.05564	112.73330	19.00889			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.36591	100.19041	10.34075			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	65.54827	100.45105	65.38709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	102.32887	57.48572	102.32887	57.35463				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.45425	100.17231	30.38036				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.30057	103.90134	29.23329				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.96040	108.14051	11.93203				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	39.30240	101.25961	39.20612				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.99158	104.66313	18.94365				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	64.84498	100.27024	64.68751				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.46731	102.35861	21.41420				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.45633	102.28416	21.40329				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.01645	100.27011	14.97998				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.28477	102.23278	18.23959				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.03764	103.79822	14.00248				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.34833	100.27685	17.30619				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.34833	100.27685	17.30619				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.34831	100.27691	17.30617				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.07099	101.50925	18.02662				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.99612	102.45999	18.94909				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.46731	102.35861	21.41420			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.38289	102.86494	16.34219			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.59954	102.39307	12.56837			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.68311	100.26206	14.64745			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.36261	100.25556	13.33016			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.36261	100.25556	13.33016			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	32.45546	100.24109	32.37666			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	93.79084	100.18420	93.55597			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.92239	100.00000	19.87413		400,000,000,000.00	4,000,000	2,000,000.00	
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.53819	100.92479	12.49872			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.22841	100.32752	13.18699			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.47903	99.23300	11.44343			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.92551	99.11456	1.91954			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.26564	100.00000	2.25557			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	58.01889	100.18154	57.76056			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.54542	100.00000	7.50865			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.17827	104.64060	22.12231			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.18941	103.89800	19.14131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.18947	102.66503	18.14436			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.42256	100.33517	13.38052			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.89363	100.00000	5.88248			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.67029	100.00000	21.61780			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.72241	100.00000	19.67462			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.17432	100.00000	12.14483			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.17432	100.00000	12.14483			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.71934	100.00000	14.68368			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.75406	100.00000	12.72316			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	94.76974	100.44416	94.27665			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	33.50409	100.27701	33.42182			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.85803	100.28373	20.80681			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.97212	165.86185	2.96238			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.95427	134.98268	8.93334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	135.23863	10.24227	135.23863	10.21830				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.05787	98.54987	9.03796				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	39.83391	101.43384	39.73618				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	63.09612	100.16538	62.94303				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	38.21953	101.00289	38.12612				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	37.85401	100.89815	37.76157				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	62.96739	102.94694	62.81084				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	57.90144	101.21182	57.75965				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	93.83630	100.25001	93.60117				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.65104	100.66600	8.62973				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.10150	100.38899	31.02507				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.89391	100.00000	33.78809				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	67.12690	100.00000	66.97914				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.52524	101.42461	10.49942				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.57602	101.43555	10.55007				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.72830	101.46836	10.70196				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.23532	101.57774	11.20771				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.74149	101.68711	11.71262				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.15424	101.99310	13.12181			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.06547	101.25226	10.04080			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.41450	101.32200	10.38897			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.56397	101.35188	10.53807			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.61378	101.36184	10.58776			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.21086	101.48134	11.18334			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.00521	101.64062	11.97570			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.79319	100.00000	3.78400			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.79319	100.00000	3.78400			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.98537	100.41538	9.96082			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.62586	100.45116	10.59973			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.80049	100.46091	10.77393			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.45102	105.04449	12.42202			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.32421	100.49015	11.29635			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.36960	100.54199	11.34161			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.71310	100.00000	2.70645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.22097	109.02542	33.14250			0.00	0	3,500,000.00
BID04	On 23/11/2017	Spot Bond	100.00000	11.68473	100.00000	11.59702			0.00	0	2,000,000.00
BIDC24	On 27/11/2012	Spot Bond	99.33557	66.81467	99.33557	66.81466			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	86.87694	98.45450	86.67382			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	63.74485	95.58562	63.62780			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.86065	100.78103	13.82684			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.46459	100.00000	6.44893			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.76607	100.94045	6.74954			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.87860	100.78378	13.84474			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.17456	100.82929	14.13996			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.71215	100.91196	14.67622			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.94523	101.25521	16.90372			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.13488	101.82396	13.10254			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	65.40589	100.43475	65.24507			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	63.00680	100.66283	62.85326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On 07/12/2012	Spot Bond	102.16271	98.07837	102.16271	97.80985				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.51654	100.41213	45.37237				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.39315	100.00000	9.37038				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	26.81964	117.90266	26.75106				0.00	0	3,900,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.10756	125.14109	14.06973				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.83912	102.03851	12.80745				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	39.45299	101.32226	39.35627				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.35147	111.35530	14.31641				0.00	0	8,700,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.76070	105.54647	13.72852				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.43128	101.86680	10.40560				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.78708	106.76252	14.75274				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	19.85062	100.85304	19.78819				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.96954	107.65219	10.94347				0.00	0	3,900,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.07526	101.28817	10.03049				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	11.82733	101.82280	11.78227				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	10.91473	100.00000	10.83280				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.58734	122.47945	15.54670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	118.42047	15.14873	118.42047	118.42047	15.11028			236,840,940,000.00	2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.55773	117.20315	117.20315	11.52831			17,346,066,200,000.00	148,000,000	24,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.48955	100.88420	100.88420	12.45873			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.81791	104.14474	104.14474	17.78861			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	31.29653	100.00000	100.00000	31.05906			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	84.14632	101.65048	101.65048	83.95512			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.38500	102.86721	102.86721	33.30206			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	23.60720	103.30382	103.30382	23.54832			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	19.61442	100.80383	100.80383	19.55208			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	96.14066	100.33426	100.33426	95.89080			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	97.30190	100.61895	100.61895	97.04769			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	35.82950	100.74860	100.74860	35.74117			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	64.90299	100.40933	100.40933	64.74345			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	100.00000	77.29081			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	100.00000	77.29081			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	100.00000	77.29081			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	100.00000	77.29081			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	64.90299	100.40933	100.40933	64.74345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond	100.40933	64.90299	100.40933	64.74345			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	54.84767	100.91360	68.51527			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	64.93121	100.41216	64.77161			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	64.64896	100.38376	64.49009			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	64.42314	100.36102	64.26486			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	82.53109	100.95747	82.34789			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.02787	101.78237	19.97858			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	63.15785	100.19516	63.00459			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	19.90387	101.76269	19.85489			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	64.64898	100.38372	64.49010			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	64.45138	100.36383	64.29303			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.55889	101.86667	20.50825			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	55.23849	100.97002	55.10351			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	55.24313	100.92517	55.10820			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	55.25346	101.01305	69.03573			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	64.98766	100.41784	64.82791			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	64.79009	100.39797	64.63085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	100.40359	64.84656	100.40359	64.68717			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	59.99782	104.39421	59.85875			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	76.81830	101.82300	76.66450			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	57.87949	102.79173	57.74702			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	56.67277	101.32621	56.53385			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	46.07518	100.52565	45.96181			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	45.38937	101.34356	45.27688			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	45.38937	101.34356	45.27688			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	89.61136	99.85161	89.39777			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.48775	101.22270	20.43758			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.82370	100.00000	18.77760			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.61700	100.00000	18.57140			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	100.42338	14.63434	100.42338	14.59836			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.15300	100.00000	44.04604			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	93.65603	100.50974	93.42079			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	93.79241	100.82702	93.55615			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	93.71186	100.54079	93.47641			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	93.71524	100.49424	93.47989			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.15653	100.00000	43.05198			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	14.02410	100.39213	13.98964			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66810	100.00000	66.66809			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66810	100.00000	66.66809			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.67155	100.60029	14.63542			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.92904	102.77141	13.89768			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.67155	100.60029	14.63542			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.37747	100.01323	11.34990			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	38.05010	100.90290	37.95616			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	39.73074	100.91909	39.63264			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.28007	106.57524	7.26319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	99.04734	12.82950	99.04734	12.79868			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.49245	106.47706	3.48404			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.33206	100.91984	14.29975			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	39.71367	101.01820	39.61552			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.67155	100.60029	14.63542			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.67155	100.60029	14.63542			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.97062	106.09892	3.96096			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.37789	106.04227	7.35998			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.91903	100.61212	14.88228			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	95.49695	100.32240	95.25071			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	96.37737	100.39517	96.12610			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.56900	100.47626	65.40773			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	46.78377	100.57686	46.66860			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.20844	99.98364	29.13770			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.28863	99.98339	29.21769			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.69370	103.62392	12.66462			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	29.49697	99.99988	29.42551			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.40775	99.99989	29.33650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	99.79173	11.30222	99.79173	11.27489	0.00	0	0.00			
CLN220	On 20/10/2016	Spot Bond	99.80002	11.30079	99.80002	11.27345	0.00	0	0.00			
CLN221	On 20/10/2016	Spot Bond	103.81175	12.70263	103.81175	12.67349	0.00	0	0.00			
CLN222	On 20/10/2016	Spot Bond	103.81175	12.70263	103.81175	12.67349	0.00	0	0.00			
CLN223	On 15/06/2014	Spot Bond	104.34821	38.02634	104.34821	37.92960	0.00	0	0.00			
CLN224	On 15/06/2014	Spot Bond	107.51178	38.76322	107.51178	38.66195	0.00	0	0.00			
CLN225	On 09/12/2016	Spot Bond	107.00303	10.86154	107.00303	10.83614	0.00	0	0.00			
CLN226	On 20/12/2016	Spot Bond	100.43472	11.30991	100.43472	11.28211	0.00	0	0.00			
CLN227	On 20/12/2016	Spot Bond	100.48341	12.29935	100.48341	12.26909	0.00	0	0.00			
CLN228	On 14/06/2013	Spot Bond	100.44030	65.17101	100.44030	65.01077	0.00	0	0.00			
CLN229	On 14/06/2013	Spot Bond	100.44323	65.19377	100.44323	65.03347	0.00	0	0.00			
CLN230	On 17/01/2015	Spot Bond	99.90043	21.56139	99.90043	21.50921	0.00	0	0.00			
CLN231	On 17/01/2015	Spot Bond	99.90043	21.56139	99.90043	21.50921	0.00	0	0.00			
CLN232	On 20/06/2014	Spot Bond	100.94701	37.49732	100.94701	37.42162	0.00	0	0.00			
CLN233	On 02/02/2013	Spot Bond	101.15359	86.20414	101.15359	86.00171	0.00	0	0.00			
CLN234	On 19/04/2013	Spot Bond	99.83657	89.76707	99.83657	89.55314	0.00	0	0.00			
CLN235	On 19/04/2013	Spot Bond	99.83657	89.76707	99.83657	89.55314	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.64882	13.91543	100.64882	13.88742			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.87898	101.05242	8.85727			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	83.66630	100.93369	83.47599			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.99920	100.44136	10.97710			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.17542	100.86994	19.12860			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.17210	100.93114	9.14970			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.04136	101.19905	12.01459			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.04136	101.19905	12.01459			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.14356	100.81644	19.09685			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.16030	100.81889	19.11354			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.36623	100.84952	13.33361			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.20794	101.47693	13.17552			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	22.69312	100.47537	22.63731			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.93899	101.44712	12.90724			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.15502	100.26649	22.10063			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.15502	100.26649	22.10063			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.15502	100.26649	22.10063			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.15502	100.26649	22.10063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	100.26649	22.15502	100.26649	22.10063				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.33532	100.27379	22.28049				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.48032	100.28582	10.45459				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.48032	100.28582	10.45459				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.48032	100.28582	10.45459				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.48032	100.28582	10.45459				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.48032	100.28582	10.45459				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.53721	100.28785	10.51134				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.92443	106.98684	10.89859				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.09139	100.51194	33.00997				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.44579	100.89505	26.38121				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	91.15866	100.15533	90.86420				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	44.15671	100.39498	44.04818				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	44.15671	100.39498	44.04818				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.89259	101.37065	9.86134				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.76190	100.49989	11.73297				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.49344	101.35958	12.46281				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.58462	13.50149	100.58462	13.46825			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.78892	100.39320	9.76486			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.73081	100.39040	9.70689			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.78762	100.40357	9.76357			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	8.96116	100.91562	8.93297			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.32412	101.06552	10.29160			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.30125	100.99983	10.26881			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.76438	100.40244	9.74039			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.54588	100.54373	20.49531			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	7.65543	100.65226	7.63113			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	17.02248	100.36006	16.96858			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.62369	100.24531	16.57111			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.26628	100.37919	17.21161			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.20114	100.44355	10.16881			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.20114	100.44355	10.16881			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.20114	100.44355	10.16881			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.20114	100.44355	10.16881			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.17872	101.18342	9.13797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	100.81012	8.49017	100.81012	9.24105			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.28215	100.17296	2.27114			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.28215	100.17296	2.27114			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.28230	100.17084	2.27129			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.24453	100.14936	2.23420			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.28036	100.14949	2.26923			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.25126	100.15029	2.24078			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.53365	100.00000	1.52426			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.19986	100.00000	2.18800			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.20694	100.00000	2.19488			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.18081	100.00000	2.16803			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.47922	100.00000	1.46750			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.42295	100.00000	1.40895			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.23693	100.00000	1.21621			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.70792	100.00000	21.66014			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.70792	100.00000	21.66014			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.70570	34.94295	0.70507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	154.47129	67.10280	154.47129	66.91551				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	99.49511	100.53703	99.22624				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	99.48293	100.53241	99.21411				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	122.84816	100.00000	122.57294				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	102.84997	154.29358	102.55489				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	99.47075	100.52779	99.20198				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	72.09392	152.83040	71.87987				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	86.91553	101.20452	86.71131				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	86.91553	101.20452	86.71131				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.38117	156.76383	5.36186				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	74.86685	94.77223	74.72747				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	74.37675	97.02201	74.23594				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	99.48293	100.53241	99.21411				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	99.48293	100.53241	99.21411				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	16.00271	100.00000	15.96352				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00042	100.00000	0.00042				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	75.50079	101.10498	75.35040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	120.49629	7.53304	120.49629	7.51355				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	0.00022	135.23863	0.00022				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.65530	78.86322	18.62561				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.70984	78.68249	18.68011				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.03078	100.01914	12.00163				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.03078	100.01914	12.00163				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.80580	100.44036	12.77431				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.79199	100.40864	10.76546				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	10.02005	100.41492	9.99542				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	60.43023	100.01997	60.24152				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	10.13760	100.41000	10.11268				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.03072	101.50812	9.98607				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.23093	109.94659	16.19169				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	73.42030	106.29178	73.27088				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.65328	106.25789	13.62152				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.85317	122.59946	15.81181				0.00	0	339,547,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	112.90836	20.69077	112.90836	20.64022				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.46514	111.62273	11.43708				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	93.33288	100.00000	93.10798				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.53988	5.86800	104.52329				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.05296	100.79434	25.98870				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	8.85294	100.83040	8.83133				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.06398	100.70290	22.00960				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.39255	101.26682	16.31972				0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	66.52112	100.65651	66.52111				0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	98.10995	100.45141	97.84576				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			20,000,000,000,000.00	200,000,000	200,000,000.00	
DENG28	On 12/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	76.88373	100.00000	76.72651				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	86.06251	100.18699	85.85969				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	78.64180	100.13300	78.48115				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	46.88989	100.21016	46.68333				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	23.14318	100.22082	23.04123				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	63.84523	100.19483	63.56402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On 25/08/2013	Spot Bond	104.31041	60.72719	104.31041	60.58882				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.39627	133.09009	20.33950				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.29804	111.95336	11.27077			33,396,023,148,080.00	298,303,000		73,200,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.33106	110.94098	11.30392			55,948,201,859,880.00	504,306,000		164,802,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.48941	142.91138	13.44995			6,573,923,480,000.00	46,000,000		23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.17090	101.79146	18.12618				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	20.27660	100.97946	27.01540				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.47688	101.06163	11.29641				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.54230	101.11630	4.72116				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.47904	101.17092	1.97153				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	13.36763	126.54006	13.33079			20,246,409,600,000.00	160,000,000		41,666,000.00
EL28	On 02/05/2028	Spot Bond	1.73000	114.54522	1.73000	114.53054			275,070,000,000.00	159,000,000		40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.15065	1.90000	101.13199				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.88103	111.69838	12.85001				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.69372	112.15374	11.66499				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.02491	106.65311	10.00127				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.68106	100.93077	14.64520				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	100.00000	49.32908	100.00000	48.95882				0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	87.43824	100.00000	87.23996				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	22.30137	126.47802	22.23928				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.15224	109.43400	26.09029				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.19967	107.25989	19.14961				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.90271	101.66692	10.86818				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.44131	101.14823	27.37415				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	26.94642	101.05103	26.88053				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00939	100.00000	0.00932				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	27.55544	101.17066	27.48798				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00939	100.00000	0.00932				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	55.63473	100.93125	55.49883				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.52726	100.96871	26.46244				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	14.83075	100.99870	14.79450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.93575	55.64840	100.93575	55.51246				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00939	100.00000	0.00932				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00939	100.00000	0.00932				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.03632	105.94219	17.99425			13,941,992,204,000.00	131,600,000	65,350,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.94741	111.43974	9.92324			171,198,049,106,720.00	536,238,770	543,910,000.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.72809	117.73441	11.69862			114,012,825,299,900.00	968,390,000	260,345,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.35226	95.26383	9.33227			18,199,106,819,370.00	191,039,000	44,373,000.00	
ES33	On 15/09/2033	Spot Bond	8.92500	88.18742	8.99000	87.62265			13,447,904,400,000.00	506,768,000	501,935,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.16656	100.85636	15.09940				0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	98.89576	100.35540	98.63462				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	52.31213	100.00000	51.91948				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.95007	100.00000	10.92355				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.65577	100.00000	10.62996				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	56.21652	101.07344	56.07902				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	56.33052	101.11222	56.19271				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	56.69518	101.23627	56.55631				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	56.90018	101.30601	56.76073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	105.15565	30.36769	105.15565	30.29689			0.00	0	15,400,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.50300	103.15112	12.47463			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	99.78186	100.55742	99.51216			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.00363	100.49836	10.97655			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.64236	100.49830	8.62109			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.78793	101.51768	9.76389			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.30811	111.84945	16.26857			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.95473	100.44644	9.93025			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.04513	100.00000	49.42286			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	60.58112	211.83970	60.37527			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	66.07250	105.16707	65.92094			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.46389	121.95151	3.45466			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.00144	266.05149	1.99221			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.14694	145.44748	2.14051			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.48686	186.40405	3.47434			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.35787	118.97136	20.30543			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.00904	100.00000	24.95308			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.00904	100.00000	24.95308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.56036	51.72712	3.55631			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.47429	32.59207	3.47161			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.75202	31.38364	3.74923			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	40.61154	103.71290	40.51893			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	87.33756	101.43171	87.13148			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	12.79652	101.42118	12.76513			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.72351	100.70350	47.62738			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.22326	100.43778	44.13439			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.49009	101.37968	12.45947			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.49009	101.37968	12.45947			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.20133	100.95684	9.17860			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.30805	101.35502	12.27788			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.70388	100.49706	11.67509			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	81.89801	100.81157	81.71763			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.16376	100.62812	15.12641			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.19434	100.42343	10.16928			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.14670	100.46990	11.11930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	100.53541	33.68369	100.53541	33.60079			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.61931	98.00000	9.58623			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.00134	100.00000	8.96607			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.99208	100.61842	14.95516			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.12501	100.45750	11.09766			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.32962	100.56313	13.29681			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.31475	100.61014	14.27951			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.62559	100.43349	10.59946			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.99410	100.51033	11.96460			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.69276	100.67570	15.65411			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.30643	100.44913	10.27377			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.98772	100.00000	7.95226			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.89508	100.53319	11.85736			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.90140	100.63883	13.85727			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.90638	100.48091	10.87181			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.53756	100.51430	11.50099			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.28202	100.60627	13.23987			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.43114	100.56147	12.39171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.63331	13.79643	100.63331	13.75266				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.55190	100.67296	14.50571				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.25051	100.60461	13.20847				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.41255	100.58527	13.37001				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.69530	100.52263	11.65822				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.03598	100.51264	11.99781				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.06930	100.64764	14.02465				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.91189	100.63938	13.86773				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.48152	100.61676	13.43873				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.09029	100.64874	14.04556				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.16840	100.54761	12.12981				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.94847	100.48314	10.91377				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.43224	100.40273	9.40236				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	14.68826	100.68010	14.64162				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	32.61427	100.48314	32.51090				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.13897	100.54650	20.07510				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.11846	101.08864	12.06469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	100.52041	10.74339	100.52041	10.70933			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.90198	100.44745	1.89596			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.67304	98.00000	1.66086			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.54943	100.00000	1.54073			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.54943	100.00000	1.54073			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.50788	100.00000	1.49737			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.29810	100.00000	1.27944			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	35.79723	103.88434	35.71549			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.19309	101.69803	29.12130			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	18.72460	100.46014	18.67855			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.29976	100.45737	15.26213			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	59.53222	101.67764	59.38583			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.84381	98.80765	10.81753			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	80.05358	113.68077	79.85448			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	61.31352	100.00003	61.16498			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.06006	100.38660	30.98373			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.14838	101.46163	9.12593			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.20693	109.33538	7.18987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	100.46640	13.32750	100.46640	13.29473			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.42955	100.47150	13.39652			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.52094	109.51236	5.50786			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.90037	111.32550	25.84733			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.06411	109.33538	5.05212			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.16742	114.09057	6.15231			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.70362	114.42023	8.68545			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	96.64168	100.45580	96.39023			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.19732	101.66489	10.17225			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.72935	100.00000	18.68348			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.17013	100.79789	18.12531			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.33058	100.69405	16.29033			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.96839	4.73000	107.94591			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	97.09350	100.56499	96.84062			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.55923	100.70697	16.51843			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.61919	100.40068	10.59309			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.88525	100.46304	11.85602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85		On 20/12/2014	Spot Bond	100.61808	26.82582	100.61808	26.75976		0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	100.54671	13.58683	100.54671	13.55339		0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	100.52525	13.15014	100.52525	13.11778		0.00	0	0.00
FRC88		On 20/12/2012	Spot Bond	100.34678	96.19216	100.34678	95.94215		0.00	0	0.00
FRC89		On 20/12/2012	Spot Bond	100.34394	96.18046	100.34394	95.93048		0.00	0	0.00
FRC90		On 20/03/2013	Spot Bond	100.32862	96.88244	100.32862	96.67826		0.00	0	0.00
FRC91		On 20/03/2013	Spot Bond	100.34043	96.88387	100.34043	96.67967		0.00	0	0.00
FRC92		On 20/03/2013	Spot Bond	100.34112	96.89150	100.34112	96.68728		0.00	0	0.00
FRC93		On 20/03/2013	Spot Bond	100.34682	96.17839	100.34682	95.92776		0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	100.44788	11.12746	100.44788	11.10509		0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	100.64235	13.81494	100.64235	13.78713		0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	100.44732	11.11631	100.44732	11.09396		0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	98.04956	25.19979	98.04956	25.15026		0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	100.67532	14.32733	100.67532	14.29848		0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	101.43156	12.87310	101.43156	12.84152		0.00	0	0.00
FRE2A1		On 02/08/2013	Spot Bond	101.08680	57.40621	101.08680	57.26579		0.00	0	0.00
FRE2A2		On 02/08/2013	Spot Bond	102.04635	59.42949	102.04635	59.28289		0.00	0	10,000.00
FRE2B1		On 02/08/2013	Spot Bond	101.11165	57.46636	101.11165	57.32576		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	104.68033	58.70034	104.68033	58.55221			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	58.90204	96.98334	58.76320			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	57.66067	101.19191	57.51949			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	58.14604	101.39248	58.00342			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	58.74161	101.63872	58.59722			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	59.11514	101.79324	58.96964			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	15.59957	137.45936	15.55329			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	67.34893	101.30769	67.18205			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.20001	104.00517	28.12925		62,403,102,000.00	600,000	300,000.00	
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.18986	100.18638	22.12046			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.48793	103.41346	12.45676			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.28021	100.62484	10.24794			0.00	0	22,000,000.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.45089	101.45882	7.43260			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.14863	100.00000	12.12558			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.09428	254.50193	2.08491			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.00323	265.81898	1.99400			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.13534	249.70910	2.12591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	117.34620	3.20334	117.34620	3.19531				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.35419	101.41744	7.33614				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.47977	117.54524	3.47075				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.23644	101.77641	11.20878				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.56958	100.01476	11.54155				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	58.40006	101.49749	58.25670				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.23761	101.25022	7.21988				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.02051	100.29734	43.91241				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.97933	90.41057	2.97306				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	93.54232	100.18030	93.30510				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	95.72446	100.00000	95.47711				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	77.30654	100.68430	77.09307				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.93362	100.00000	0.93072				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	11.88135	101.11871	10.24244				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	65.08910	100.52362	64.88272				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.71648	100.43945	65.50827				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.14687	101.12618	8.12119				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.59883	101.07593	16.54595				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	8.37538	100.44759	8.34884				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	31.05119	100.44015	30.95281				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.90572	100.76967	14.85836				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	28.67686	101.24351	28.54946				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	51.97130	101.17008	51.74057				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.24497	100.00000	3.22061				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	46.72200	100.00000	46.37131				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.76148	2.25000	101.74084				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.36474	100.00000	2.34699				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	30.77958	105.55013	30.70759				0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	22.86956	106.51279	22.81568				0.00	0	700,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.97185	104.36488	12.94180				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.21184	105.51532	11.18564				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.08052	113.83008	11.05313				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.05846	108.96559	10.04127				0.00	0	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.17987	117.28648	14.14415				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.60213	102.81960	11.57600				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	79.83345	10.92886	79.83345	10.90871			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.19753	100.94835	13.16492			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	25.39063	100.00000	25.20004			0.00	0	7,000,000.00
GFC03	On 10/04/2015	Spot Bond	100.01778	22.58753	100.01778	22.51700			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.46186	104.81266	12.43304			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	84.09471	100.00000	83.90990			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	90.92794	100.00000	90.71450			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	84.93831	100.00000	84.75204			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	66.52540	100.63710	66.52540			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		385,200,000,000,000.00	852,000,000	415,000,000.00	
GRA292	On 15/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	95.34372	99.03016	95.09772			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD166	On 15/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.57352	100.01501	7.55518			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.59095	100.01973	9.56771			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.47604	100.00000	2.45056			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.47604	100.00000	2.45056			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.47604	100.00000	2.45056		2,800,000,000,000.00	28,000,000	14,000,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.31967	100.00000	2.30945			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.47604	100.00000	2.45056			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.47604	100.00000	2.45056			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	23.31972	100.57078	23.26231			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.76846	101.42786	11.73959			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.28925	99.93193	16.24981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.43806	11.80602	100.43806	11.77700			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.14002	102.01673	20.09035			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.16569	100.31458	12.13581			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	17.71226	99.88260	17.63444			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	11.53248	100.51108	11.48099			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			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	96.11326	105.54321	95.85053			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	96.11326	105.54321	95.85053			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	64.32217	100.00000	64.20047			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	71.12483	100.00000	70.98990			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	59.73248	101.63173	59.58568		3,048,951,900,000.00	30,000,000	15,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.90837	101.67762	15.86925			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.07662	105.13866	17.03335			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	96.15947	105.76786	95.89609			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	59.85000	101.68917	59.70283			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.23904	101.75803	16.19908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.88897	117.06290	14.84749			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	96.21916	106.05795	95.95493			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	60.06144	101.79257	59.91362			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.66366	101.86140	16.62262			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.29550	117.06290	15.25289			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	96.43085	107.08651	96.16360			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	60.34318	101.93042	60.19448			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.18184	101.98773	17.13948			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	96.69042	108.34719	96.41949			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	97.07455	110.21153	96.79813			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.47435	115.88630	11.44588		7,610,948,638,800.00	65,676,000	32,947,000.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	1.95361	272.42396	1.94445		52,850,248,240,000.00	194,000,000	97,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	271.70682	1.95888	271.70682	1.94972		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.93352	101.83148	11.90686		6,008,057,320,000.00	59,000,000	29,500,000.00	
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.91628	102.02133	11.88962		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.23000	110.71422	1.23000	110.70162		931,877,520,000.00	757,624,000	334,838,000.00	
I2038	On 31/01/2038	Spot Bond	1.89000	109.28515	1.89000	109.27078		30,240,000,000.00	16,000,000	114,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	2.04000	114.48287	2.04000	114.46693			114,444,000,000.00	56,100,000	562,242,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.54809	95.45000	21.50856			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	97.91890	100.50759	97.65995			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	99.45166	100.56563	99.18427			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	23.84227	109.26558	23.78492			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	98.38488	100.86049	98.12174			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.98865	102.46253	22.93111			40,985,012,000.00	400,000	200,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.06087	100.92206	17.01875			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	63.40195	100.23329	63.24635			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	44.80880	100.52781	44.69854			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	44.34594	100.74849	44.23660			402,993,960,000.00	4,000,000	2,000,000.00
IBL20	On 15/03/2014	Spot Bond	103.45013	41.29909	103.45013	41.20407			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.85000	108.14435	15.81220			43,257,740,000.00	400,000	200,000.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.63201	111.48026	11.60357			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	38.08670	102.47730	38.00024			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	40.74313	99.82217	40.64459			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	26.32656	100.88835	26.26228			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	26.35837	106.87614	26.29499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	105.97204	13.83111	105.97204	13.79920			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.13906	101.15611	27.07264			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.22542	101.23137	10.20038			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.81877	119.59470	4.80651			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.12177	121.25275	3.11373			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	22.49448	100.15533	22.42416			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.49389	100.16252	10.46108			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.49435	105.78604	10.46989			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	17.07536	100.66354	17.02115			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	9.01808	100.43811	8.98951			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	9.89637	100.00000	9.82209			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	10.03215	100.00000	9.91979			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	9.02693	100.00000	8.92493			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	72.65238	100.00000	72.51426			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00470	100.00000	0.00468			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.25608	99.89211	19.21327			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.25608	99.89211	19.21327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.64227	100.97091	9.62087			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.62976	5.00000	103.60198			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.62688	101.37699	13.58383			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	12.87458	101.30327	12.83392			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	14.48164	100.00000	14.37127			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.51892	112.11249	17.47613			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.89738	100.20174	22.84120			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.89738	100.20174	22.84120			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.00902	101.14829	9.97746			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.80973	100.00000	8.78815			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	59.09226	101.89135	58.82837			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	52.33260	101.88356	52.09892			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	50.78992	101.64472	50.56356			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.35540	101.44581	24.30026			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	48.06430	100.58397	47.82397			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	46.26358	100.00000	45.91253			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	70.73339	104.33728	70.59679			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.23459	101.67347	14.19959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN177U	On 24/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834	0.00	0	0.00			
IN178U	On 24/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834	0.00	0	0.00			
IN181U	On 31/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037	0.00	0	0.00			
IND204	On 24/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834	0.00	0	0.00			
IND205	On 31/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037	0.00	0	0.00			
IND207	On 14/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919	0.00	0	0.00			
IND208	On 21/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176	0.00	0	0.00			
IND209	On 28/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386	0.00	0	0.00			
IND234	On 21/08/2013	Spot Bond	100.00000	55.62509	100.00000	55.50164	0.00	0	0.00			
IND248	On 27/11/2012	Spot Bond	99.22914	66.83843	99.22914	66.83843	0.00	0	0.00			
IND249	On 04/12/2012	Spot Bond	99.12821	98.92534	99.12821	98.66027	0.00	0	0.00			
IND250	On 11/12/2012	Spot Bond	99.02750	97.10209	99.02750	96.84696	0.00	0	0.00			
IND302	On 08/01/2013	Spot Bond	98.62666	90.46647	98.62666	90.24586	0.00	0	0.00			
IND303	On 15/01/2013	Spot Bond	98.52695	88.95444	98.52695	88.74136	0.00	0	0.00			
IND304	On 22/01/2013	Spot Bond	98.42745	87.49503	98.42745	87.28908	0.00	0	0.00			
IND305	On 29/01/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075	0.00	0	0.00			
IND306	On 05/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND307	On 12/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		1,800,000,000,000.00	18,000,000	18,000,000.00	
IND310	On 05/03/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		50,000,000,000,000.00	500,000,000	400,000,000.00	
IND311	On 12/03/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.25283	100,000.00000	0.25109			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 01/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	51.46356	100.00000	51.34935			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	50.78208	100.00000	50.66938			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	49.99842	100.00000	49.88746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	49.22686	100.00000	49.11761			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	43.72943	100.00000	43.49366			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	42.30025	100.00000	42.09160			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	41.13221	100.00000	40.94525			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	76.37437	101.10218	76.06389			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	86.65123	100.97718	86.44947			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	83.32119	101.06512	83.13442			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.41770	100.29400	15.38025			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	18.67772	103.81357	18.63093			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.96960	101.94170	17.92532			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	99.44670	100.51669	99.17874			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131	On 24/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.47019	100.34045	9.44693				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	84.89258	100.00000	84.70642				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	26.22214	100.81708	26.15745				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.30438	100.33341	11.27661				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	97.52795	100.35507	97.27179				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	94.38291	100.00000	93.90381				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.68544	6.50000	100.67358				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	90.82208	100.13131	90.52971				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	88.12425	99.98478	87.84890				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	98.64300	100.42362	100.13858				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	99.09867	100.41625	98.83404				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.80658	100.44355	11.76917				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	94.16185	100.14548	93.92555				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.83002	100.16956	29.73676				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	96.27856	100.49744	95.76941				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On 07/06/2013	Spot Bond	100.49744	64.50426	100.49744	64.21632			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	90.97330	100.32608	90.51936			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	90.52033	100.31481	90.07094			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	66.63534	100.14110	66.63533			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	80.19684	100.14461	80.02077			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	67.12093	100.14677	66.87661			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	47.87510	100.14677	47.66431			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	80.19680	100.14488	80.02072			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.28531	100.00000	13.22689			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	8.85688	100.00000	8.81793			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	86.71822	101.21767	86.51492			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	57.85211	101.23672	57.71041			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	57.85211	101.23672	57.71041			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	60.84586	99.91080	60.69858			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	40.85265	100.00000	47.94185			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.49628	100.24109	24.43681			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.36468	102.25661	24.30447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On 04/12/2013	Spot Bond	100.77468	46.59531	100.77468	46.48040				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.04898	99.93260	21.98018				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.82204	99.93094	13.77891				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.39917	99.92988	10.36673				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.70240	104.73009	11.67536				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	39.96128	104.25515	39.86876				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.30609	100.91681	17.26336				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.90486	108.21861	11.87645			5,410,930,500,000.00	50,000,000	12,500,000.00	
IV012	On 26/11/2014	Spot Bond	101.03261	27.51485	101.03261	27.44758				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.55408	100.34728	18.50850				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	23.68707	109.98505	23.63042				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.71707	100.44886	10.69072				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.67999	100.75653	7.66105				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.35119	110.94012	3.34316				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.55058	124.10625	2.54362				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	47.61503	100.58379	47.40233				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.13025	100.18782	9.10170				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	99.99997	9.47709	99.99997	9.43542			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.93422	101.62507	8.89441			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.47430	100.60774	0.47218			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00773	100.28878	0.00769			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	56.34331	100.00000	55.89619			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.68256	100.00000	2.66468			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.59135	100.00000	2.57268			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	44.87527	100.00000	44.53476			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	78.73512	102.06373	78.57095		1,755,496,156,000.00	17,200,000	4,300,000.00	
IV07	On 31/03/2013	Spot Bond	100.17994	93.71045	100.17994	93.47579			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.17769	117.77551	13.14403			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.18172	101.74618	10.15667			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.52351	124.10625	2.51663			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	59.85658	100.00000	59.72374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On 23/08/2013	Spot Bond	100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	66.84486	99.20028	66.84486			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	98.39708	99.09942	98.13491			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	96.59411	98.99876	96.34170			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	90.02658	98.62399	89.80811			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	88.53222	98.49850	88.32121		98,498,500,000.00	1,000,000	1,000,000.00	
IVA304	On 24/01/2013	Spot Bond	98.39906	87.08734	98.39906	86.88336			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA314	On 04/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	43.28954	100.00000	43.06219			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	41.94320	100.00000	41.74123			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	40.83675	100.00000	40.65520			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	62.48693	100.11329	62.33539			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.45053	101.15218	7.43229			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	39.76233	101.33204	39.66485			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	16.94140	101.39683	16.86605			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	92.31623	100.01454	92.08937			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	53.72975	101.10215	53.49134			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	86.24866	100.97704	86.04877			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	62.04587	100.00000	61.58515			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	72.75896	100.00000	72.62194			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	39.88486	100.00000	39.58549			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	11.16424	100.00000	11.08044			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	87.87070	100.00000	87.66682			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	87.72521	100.00000	87.52167			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	89.96585	103.25721	89.75037			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	84.77680	102.85510	84.58666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	100.85336	3.06508	100.85336	3.05329				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.74932	100.00000	2.72868				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	88.40504	100.00000	88.19898				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	77.59436	100.00000	77.43535				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.09613	146.46402	10.06552				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	58.86188	101.88203	58.71688				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.21858	100.15505	22.16409				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.19895	100.36228	11.15674				0.00	0	6,000,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.01223	98.87452	2.00464				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	55.37847	100.00000	55.25557				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	89.81427	98.55765	89.59698				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	53.49586	101.08680	53.25851				0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	66.82046	99.30957	66.82045				0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	97.09887	99.14082	96.84346				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	89.80096	98.70105	89.58342				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ024	On 11/03/2013	Spot Bond	97.83334	78.69573	97.83334	78.53009			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	54.42833	100.00000	54.01980			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	90.39038	99.92980	90.17271			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	41.79095	99.92873	41.68977			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	81.76220	100.85528	81.58206			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	36.92715	100.87824	36.83700			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.46615	100.00907	29.39476			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	21.54762	99.91959	21.48039			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	13.79021	100.16737	13.68768			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.24050	100.17350	2.23074			0.00	0	9,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	87.26049	100.00000	87.05613			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	87.20736	101.40172	87.00019			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	40.05628	101.42165	39.95801			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	40.57880	100.00000	40.48050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19U	On 18/02/2013	Spot Bond	100.00000	83.39122	100.00000	83.20424	0.00	0	0.00			
MBP20U	On 17/02/2014	Spot Bond	100.00000	38.55324	100.00000	38.45985	0.00	0	0.00			
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.05926	100.00000	41.95737	0.00	0	0.00			
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.64221	100.00000	25.57941	0.00	0	0.00			
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.28070	100.00000	20.23157	0.00	0	0.00			
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.51105	100.00000	6.49510	0.00	0	0.00			
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.89612	100.00000	15.85719	0.00	0	0.00			
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.82734	106.46019	9.80433	0.00	0	0.00			
MCB2M	On 13/12/2012	Spot Bond	100.46941	97.99947	100.46941	97.73973	0.00	0	0.00			
MCB3M	On 13/12/2014	Spot Bond	100.55268	23.55163	100.55268	23.49366	0.00	0	0.00			
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.09675	100.10089	28.03417	0.00	0	0.00			
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.14194	100.10166	28.07927	0.00	0	0.00			
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.61481	100.10553	11.58894	0.00	0	0.00			
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.56764	102.05054	10.54400	0.00	0	0.00			
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.43160	102.14122	10.40824	0.00	0	0.00			
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.74607	100.13874	13.71544	0.00	0	0.00			
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.29968	102.46074	13.26982	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.65727	102.63527	13.62655			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.11180	109.14290	28.04498		39,640,701,280,000.00	363,200,000	79,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.30257	100.35527	13.26989			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.91830	100.36949	7.89884			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.58676	108.22148	11.55631			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.32713	105.26282	18.28438			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	18.96636	100.76354	16.35756			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.23268	106.38091	10.20885			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	81.16648	100.73012	65.95863			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	9.96796	106.29569	9.94477			0.00	0	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.06210	109.35704	34.97909			0.00	0	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.38808	108.68196	21.33768		4,216,860,048,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	112.43670	14.12644	112.43670	14.09223			0.00	0	3,300,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	50.87665	105.38322	50.75847			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	98.39520	99.21764	98.13273			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	88.73026	98.63643	88.51801			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	77.25024	97.71856	77.09081			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.01744	100.00000	6.00287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10295	100.00000	100.00000	0.10270			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.30304	100.00000	100.00000	6.28777			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.38094	100.00000	100.00000	6.36547			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.85846	100.89771	100.89771	5.84415			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.91966	100.90718	100.90718	5.90520			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.02163	100.92303	100.92303	6.00692			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.07261	100.93092	100.93092	6.05777			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.13377	100.94038	100.94038	6.11879			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.28662	100.96406	100.96406	6.27126			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.38848	100.97993	100.97993	6.37287			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.50050	100.99728	100.99728	6.48461			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.60230	101.01305	101.01305	6.58616			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.65320	101.02081	101.02081	6.63694			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.26326	101.11573	101.11573	7.24549			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	7.97364	101.22620	101.22620	7.95411			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10295	100.00000	100.00000	0.10270			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10295	100.00000	100.00000	0.10270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.00000	106.34824	8.00000	106.30303			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	40.01921	101.70052	39.92079			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	27.52380	101.25975	27.45637			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	18.89540	100.87403	18.84926			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.50193	101.31348	8.48109			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	14.39076	100.75760	14.28135			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.07195	100.79541	7.98702		25,198,852,500,000.00	250,000,000	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.19392	110.77590	19.14724			0.00	0	11,000,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.10208	101.00801	18.05735			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.00213	118.84122	11.97124		23,768,244,000.00	200,000	5,300,000.00	
NBK4	On 28/10/2024	Spot Bond	30.23292	4.30252	30.23292	4.29941			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	89.26361	102.03598	89.04678			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	20.71074	111.25692	20.66047			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.90949	101.70058	20.85806			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.01552	101.79234	7.99579			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.28493	103.06649	40.19253			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.37749	100.27352	43.27099			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.48367	107.67718	15.44687			0.00	0	7,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.49833	100.28219	13.46518				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	85.33698	117.77042	85.13255				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	88.01158	101.18874	87.80038				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	99.83604	100.66622	99.56591				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	29.88585	100.00000	29.82914				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	37.74892	100.00000	37.67731				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.50014	100.00000	28.44607				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.02429	100.00000	26.97302				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.57865	100.88001	19.53085				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	98.40952	100.53804	98.14714				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	95.12130	100.29682	94.87673				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	94.86172	100.27583	94.61848				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	94.86172	100.27583	94.61848				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	94.86172	100.27583	94.61848				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.87439	100.26098	22.81884				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.30720	100.01676	22.25315				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.90558	99.92572	21.85256				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.72872	18.41530	100.72872	18.36991			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.48211	78.84167	17.45436			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.36220	100.68736	14.32681			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.64393	101.44317	12.61290			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.27882	101.58167	13.24619			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.58683	101.36186	12.55597			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.96061	99.92294	11.93166			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	88.10123	100.00000	87.89490			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.28738	74.70107	14.26556			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	53.98516	100.71896	65.87373			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.60971	100.42509	43.52208			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.53496	100.41859	43.44750			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	18.65889	100.13494	18.57675			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.01886	101.09351	8.97885			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.34629	100.28784	2.33523			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.89776	100.21716	11.83967			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.26951	100.00000	3.24497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	108.64353	19.56718	108.64353	19.52033				0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	97.68081	100.43443	97.42269				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	101.15724	103.93706	100.88098				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	57.37403	103.85854	57.24161			1,827,910,304,000.00	17,600,000	3,700,000.00	
NED8	On 08/02/2014	Spot Bond	105.20960	44.46071	105.20960	44.35869			1,464,517,632,000.00	13,920,000	4,200,000.00	
NED9	On 06/07/2017	Spot Bond	100.00389	7.89138	100.00389	7.87227				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	12.94426	122.15519	12.91022				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.55736	109.62449	9.53223				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	12.74750	100.87482	12.69042				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.27749	154.74879	4.26378				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.60389	110.78287	11.57613				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.54993	112.47442	9.52424				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.54870	100.87478	11.52051				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.30177	100.84223	37.21072				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	82.44343	100.77827	82.26029				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	18.79530	100.82862	18.73621				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.57281	114.30671	9.54669			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	37.51783	100.88848	37.42622			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	82.50910	100.82727	82.32573			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	18.95612	100.85447	18.89650			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	9.92182	112.37668	9.89515			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	37.77191	100.94287	37.67963			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	82.59664	100.89257	82.41299			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.25220	100.90208	19.19162			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	82.60940	100.90209	82.42571			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	82.68690	100.92679	82.50299			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	82.77350	101.02443	82.58925			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	82.89197	101.11272	82.70734			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.54822	101.14634	8.52730			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	12.84021	101.06357	12.80881			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	53.02099	133.37761	52.86725		8,002,656,600,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	112.65666	36.12583	112.65666	36.03677		27,983,914,344,000.00	248,400,000	124,200,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	9.84103	127.61916	15.92303		1,914,287,400,000.00	15,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	77.29081		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	133.90446	9.96293	133.90446	9.93476			1,205,140,140,000.00	9,000,000	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.73663	166.40319	3.72400			27,290,123,160,000.00	164,000,000	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.25431	132.37089	15.33668			1,614,924,858,000.00	12,200,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	89.66800	99.96864	89.45354			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	41.34141	99.87889	41.24138			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.20583	99.88231	41.10612			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.06457	101.83987	10.03979			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.05237	101.27473	20.00324			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	55.17377	101.19990	54.92876			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	16.83201	101.37662	16.75715			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.60143	100.00000	15.56364			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.65216	100.00000	15.61424			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.68260	100.00000	15.64462			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.41311	100.00000	16.37334			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.22478	100.00000	17.18305			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.29771	100.00000	22.24369			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.86662	110.62267	15.82829			40,709,142,560,000.00	368,000,000	94,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.45339	100.00000	4.43381			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.70200	109.71000	12.67626			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.82568	100.00000	23.76796			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.83833	100.00000	6.82158			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	65.29523	100.48296	65.08827			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	86.88548	98.38076	86.68248			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	84.94289	100.00000	100.00000			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	59.66486	100.00000	59.53245			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.12897	100.42050	31.05244			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	100.71430	103.78737	100.44038			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	97.38890	100.37625	97.13237		4,215,802,500,000.00	42,000,000	21,000,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.37300	64.86467	100.37300	64.70528			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	65.03559	100.39251	64.87575			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	65.25776	100.41791	65.09734			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	97.43643	100.38925	97.17974			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.28679	100.43155	31.20987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2B	On 15/12/2012	Spot Bond	103.92808	100.92690	103.92808	100.65204			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	65.32044	100.42500	65.15985			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	65.62021	100.42441	65.45889			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	97.51958	100.41200	97.26262			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	31.63952	100.45623	31.56171			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	65.83309	100.48342	65.67116			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	97.73341	100.47042	97.47574			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	32.02928	100.48350	31.95050			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	66.28870	100.53526	66.12558			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.10971	101.01119	38.01656			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	41.39523	115.36704	41.21819			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.33419	90.32933	26.28003			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19157	36.97373	1.19047			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	5.46000	123.36061	5.50000	123.22692		228,564,693,084,000.00	861,665,400	4,373,486,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	30.46194	122.26482	30.32632			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.72162	85.50505	13.69466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	128.79704	25.36379	128.79704	25.24678			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.54116	81.26980	7.52696			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	63.62800	106.08559	63.48101			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.55000	129.92467	7.61000	129.29702		227,885,460,703,950.00	183,504,729	1,194,091,838.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.11767	34.66514	1.11669			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.06621	32.55096	1.06533			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	214.86909	125.06924	214.85770	124.63347		383,326,456,560,000.00	784,000,000	677,000,000.00	
R197	On 07/12/2023	Spot Bond	1.13000	276.92331	1.13000	276.89248		240,565,700,000.00	212,890,000	134,838,000.00	
R201	On 21/12/2014	Spot Bond	5.07000	110.97195	5.09000	110.91634		17,729,404,680,000.00	496,924,000	731,889,000.00	
R202	On 07/12/2033	Spot Bond	1.82000	207.40411	1.82000	207.37713		730,526,160,000.00	401,388,000	1,078,822,000.00	
R2023	On 28/02/2023	Spot Bond	7.09000	106.68203	7.12500	106.40219		91,318,072,690,000.00	879,841,000	3,570,093,000.00	
R203	On 15/09/2017	Spot Bond	5.93000	111.26953	5.98500	111.01225		94,957,552,540,000.00	013,078,000	8,473,800,000.00	
R204	On 21/12/2018	Spot Bond	6.17500	112.64202	6.21000	112.43917		86,661,963,050,000.00	034,326,000	5,827,232,751.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.79981	99.20808	10.77579		552,586,823,022,240.00	569,978,000	2,299,197,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.31954	100.00000	42.21703			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.07500	105.42322	5.09500	105.38676		16,284,147,425,000.00	208,699,000	962,215,000.00	
R207	On 15/01/2020	Spot Bond	6.45500	107.19172	6.48000	107.02839		135,189,902,618,000.00	943,439,600	5,936,664,000.00	
R208	On 31/03/2021	Spot Bond	6.64500	101.78253	6.67500	101.57400		173,885,949,113,070.00	167,938,166	0,233,684,532.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.33000	79.78228	8.39500	79.21487			191,035,088,720,000.00	933,384,000	9,085,067,000.00	
R210	On 31/03/2028	Spot Bond	1.53000	159.98798	1.53000	159.96840			326,808,000,000.00	213,600,000	104,600,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.45020	-0.10000	112.44114			(162,030,000,000.00)	620,300,000	1,165,300,000.00	
R212	On 31/01/2022	Spot Bond	1.00000	130.39021	1.00000	130.37616			1,502,881,612,000.00	502,881,612	720,960,000.00	
R213	On 28/02/2031	Spot Bond	8.11500	91.22006	8.17500	90.67979			132,911,292,165,000.00	378,471,000	5,108,983,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.86278	77.73332	9.84490			092,124,229,204,960.00	049,628,000	7,033,200,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	77.98913	98.10852	77.82598			0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	53.89508	95.74929	53.77873			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	37.20273	93.40448	37.12404			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	26.11399	91.01110	26.05993			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.97590	87.49080	18.93789			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.72162	85.50505	13.69466			0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.07506	83.47163	10.05566			0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.54116	81.26980	7.52696			0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	94.59271	99.35642	94.34976			0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	64.42939	96.68315	64.29070			0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	94.26296	44.19202	94.26296	44.09887			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	91.92899	30.79004	91.92899	30.72648	0.00	0	0.00	0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.74853	89.76971	21.70451	0.00	0	0.00	0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.92960	86.42385	15.89837	0.00	0	0.00	0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.60212	84.45562	11.57981	0.00	0	0.00	0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.60880	82.31050	8.59260	0.00	0	0.00	0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.52436	79.97373	6.51237	0.00	0	0.00	0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.38691	75.56089	5.37748	0.00	0	0.00	0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.27255	73.15412	4.26528	0.00	0	0.00	0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.57172	69.91580	3.56588	0.00	0	0.00	0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.90679	67.83418	2.90215	0.00	0	0.00	0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.39560	65.82731	2.39188	0.00	0	0.00	0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.00294	63.84766	1.99991	0.00	0	0.00	0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.88555	60.09257	1.88284	0.00	0	0.00	0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.62809	58.22853	1.62582	0.00	0	0.00	0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.52027	55.42223	1.51824	0.00	0	0.00	0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.34410	53.71567	1.34236	0.00	0	0.00	0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.19926	52.07678	1.19774	0.00	0	0.00	0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.07928	50.50256	1.07796	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
R343C	On 21/06/2023	Spot Bond	49.04085	0.97503	49.04085	0.97386			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.88707	47.63992	0.88603			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.36274	40.84619	1.36136			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.29579	39.49703	1.29452			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.23927	38.20719	1.23809			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19157	36.97373	1.19047			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.15140	35.79392	1.15036			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.11767	34.66514	1.11669			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.08952	33.58493	1.08859			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.06621	32.55096	1.06533			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	47.09279	100.64880	46.97678			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	61.14187	99.92574	60.99385			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.41675	99.90770	13.38428			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.17346	100.96576	20.10995			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.04130	100.00000	2.03232			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	99.17768	100.56581	98.91104			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	64.95651	100.63344	64.75036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.61948	66.80665	100.61948	66.59465			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	64.76335	100.62865	64.47394			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.01748	100.22952	21.96344			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	76.56274	100.00000	76.45857			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	98.37507	100.48281	98.10937			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	28.53428	101.67229	28.46412			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.59550	5.87500	104.57886			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.18323	100.93776	15.11595			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	90.09742	100.29264	89.87492			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	54.29365	100.11180	53.88580			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	13.33210	100.00000	13.23203			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	30.56772	100.68733	30.49239			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	81.89203	101.03586	102.01060			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	82.01044	101.10798	99.72300			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	28.60966	102.70350	28.53868			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.06404	100.28309	14.03612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	102.22019	12.25634	102.22019	12.22605			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.70758	101.97649	15.66886			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.70758	101.97649	15.66886			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	59.18346	99.90414	58.92341			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	49.74349	100.99069	49.52297			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	68.83614	100.58819	68.52864			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	51.91948	100.00000	51.52978			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.14108	100.38461	5.11815			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.44696	100.43152	0.44496			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	37.68485	100.88031	47.07251		807,042,480,000.00	8,000,000	4,000,000.00	
RPG01U	On 25/02/2014	Spot Bond	100.00000	33.82329	100.00000	33.75633			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.35384	101.00223	27.28698			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.86190	5.25000	101.84755			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.59030	100.00000	0.73606			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	22.89090	100.00000	22.80340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	109.50878	10.08109	109.50878	10.05693			0.00	0	5,400,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.56048	105.69036	8.54358			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.68850	117.11129	11.65878			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.57950	100.96377	10.55364			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	9.92465	109.76738	9.90096		27,200,356,764,000.00	247,800,000	108,900,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	7.67268	101.55586	7.65383			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.62211	100.47716	8.60091			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.14460	101.44951	9.11600			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	14.21435	100.00000	14.10766		1,000,000,000,000.00	10,000,000	5,000,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	14.27303	100.00000	14.16589			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.16307	110.28697	19.11664			0.00	0	25,000,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	76.36149	101.21158	76.20649			0.00	0	2,890,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.36681	101.86258	10.34338			0.00	0	6,900,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	36.60242	127.67688	36.50032			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	41.40654	159.66556	41.27251			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	67.34828	152.98792	67.16150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	117.95662	20.56823	117.95662	20.51561			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	20.48391	118.36117	20.43137			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	20.44184	118.56412	20.38933			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	71.36361	143.82678	71.16744			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.16517	103.68838	11.13944			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	20.52905	118.14423	20.47647			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.50798	118.24540	20.45541			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	60.60321	211.65251	60.39740			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	77.44985	100.00000	77.29081			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.31393	100.42831	9.29103			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.55090	99.21990	31.47417			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.37627	100.36654	32.29672			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.65849	100.15186	11.63020			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	63.14053	100.16711	62.98735			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	57.44689	100.00000	57.30772			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.27700	107.02647	11.25032		42,810,588,000.00	400,000	200,000.00	
SBS14	On 07/02/2014	Spot Bond	101.09831	38.62089	101.09831	38.52641		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	101.18390	12.25652	101.18390	12.22651			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.41267	100.29283	8.39201			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.09866	100.00000	1.09623			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.68388	100.30374	8.66255			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.42382	112.35030	13.39116		22,470,060,000.00	200,000	100,000.00	
SBS20	On 15/05/2026	Spot Bond	107.31305	9.70537	107.31305	9.68237			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.54258	101.14300	7.51880			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	18.81553	100.81390	18.76961			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.77319	100.85958	8.74560			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.10679	100.88565	7.08944			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.57798	107.86744	8.56344			0.00	0	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.27926	100.17939	8.26070			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.68271	102.91713	8.66282			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	102.48454	79.58222	102.48454	79.41403			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.12511	118.34171	17.08190			0.00	0	2,300,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	70.55075	120.99445	70.36390			0.00	0	10,880,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.00861	265.12288	1.99936			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.81877	119.59470	4.80651			0.00	0	7,709,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	112.58000	11.12521	112.58000	11.09493				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	97.21196	100.00000	96.97884				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.71310	100.00000	2.70645				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23029	82.63494	0.22981				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.97061	100.00000	6.91774				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.68544	6.50000	100.67358				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	11.32422	100.49004	11.29636				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	63.40953	100.22255	63.25392				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.71266	100.24006	17.66919				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.69737	100.37865	10.67108				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.80067	104.63904	10.78303				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	61.70553	104.53403	61.56469				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.81289	110.17225	14.77760			1,806,824,900,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	104.99511	68.88230	104.99511	68.72365			4,199,804,400,000.00	40,000,000	10,000,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.27334	102.86503	11.24753			3,847,152,122,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.13602	101.14731	26.07206			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	100.91285	9.84018	100.91285	9.81614			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.42453	101.15213	14.38922			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	7.94608	100.91985	7.92667			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.56060	110.58806	16.52082			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	21.60602	99.95086	21.53859			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.55466	100.74418	9.53110			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.87854	100.29998	10.85183			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.06444	101.49647	10.03261			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.75415	89.26946	8.73642			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.78742	88.92846	8.76968			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.71791	107.77651	24.67649			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.33963	97.48656	10.31733			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.35869	100.44496	9.32904			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.04751	104.60347	11.02187			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.23234	119.58561	20.18002			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.16184	101.19280	3.14919			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870	On 20/01/2013	Spot Bond	100.00000		87.74038	100.00000	87.52998			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000		82.95455	100.00000	82.76644			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000		82.39278	100.00000	82.20721			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000		82.39278	100.00000	82.20721			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000		81.65548	100.00000	81.47321			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000		80.39648	100.00000	80.21978			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		59.85658	100.00000	59.72374			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		59.85658	100.00000	59.72374			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		55.62509	100.00000	55.50164			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		55.50164	100.00000	55.37847			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		55.37847	100.00000	55.25557			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		59.85658	100.00000	59.72374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	59.85658	100.00000	59.72374			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	66.81570	99.33096	66.81569			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	95.34363	99.03221	95.09762			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	66.82069	99.30851	66.82069			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		80,600,000,000,000.00	806,000,000	403,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN965	On 01/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.91714	117.60842	18.86913				0.00	0	100,000.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.89625	104.75139	9.87337				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.46583	100.00000	38.38116				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	32.55846	100.00000	32.31408				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	40.47999	102.75446	40.38738				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	87.48267	98.53867	87.27654				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	84.51983	98.31078	84.32786				0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	96.33783	99.10758	96.08648				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	78.20336	97.81910	78.03980				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66691	100.00000	66.66690				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	84.40376	100.94335	84.20998				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	90.84304	99.98492	90.62258				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	89.54570	99.89383	89.33168				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.89010	101.19250	14.85364				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.70684	107.95127	14.67239				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On 05/03/2013	Spot Bond	100.57712	98.63728	100.57712	98.36917			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	37.99525	100.87887	37.91943			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	54.96118	100.92142	54.78821			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	8.38409	101.62026	8.35755			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.64209	101.66672	8.61472			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.38624	102.00557	10.36301			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.75738	100.00000	2.73097			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.75738	100.00000	2.73097			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.75738	100.00000	2.73097			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	9.19619	101.76658	9.16704			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.75738	100.00000	2.73097			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	10.37897	101.98019	10.34601			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.75738	100.00000	2.73097			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	15.22534	102.86169	15.17663			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.75738	100.00000	2.73097			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.67048	101.66078	10.64425			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.37979	101.48088	6.36413			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.86626	101.58542	6.84938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.92653	105.94334	6.90887				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.83646	101.79445	7.81717				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.26651	101.88733	8.24614				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.78197	102.87096	12.75021				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.37479	101.59334	10.34930				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.51607	101.62589	12.48531				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.61952	101.64915	10.59342				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.02786	101.62589	7.01059				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.13576	101.64915	7.11821				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.18969	101.66078	7.17202				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.45639	101.61194	10.43070				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.61952	101.64915	10.59342				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.17957	101.77704	11.15207				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.72843	101.77704	7.70942				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.17957	101.77704	11.15207				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.99225	101.96303	11.96268				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.80260	102.00952	8.78089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.94152	101.95141	11.91209			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.97116	102.88090	15.93147			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.05545	102.93896	13.02299			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.12117	102.91574	16.08111			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	42.82573	100.16956	42.72182			0.00	0	2,000,000.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.14672	115.34604	21.09388			0.00	0	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.99829	98.42479	10.97772			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.58935	113.10271	9.56563		232,991,582,600,000.00	060,000,000	998,000,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.08044	114.87864	11.05269		87,263,308,366,320.00	759,613,000	292,837,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.52454	120.75839	9.49972		26,615,149,156,000.00	220,400,000	85,319,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.41664	105.49834	11.39038		53,107,864,356,000.00	503,400,000	132,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	8.96096	103.04013	8.94041		2,246,274,834,000.00	21,800,000	9,900,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.74437	100.87844	6.71449			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.90185	100.89915	6.87128			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.10123	100.92536	7.06976			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.12222	100.92812	7.09066			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.10718	101.05768	8.07122			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	13.75526	101.32571	13.69411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	100.00000		26.59198	100.00000	26.37852			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000		13.77177	100.00000	13.66122			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000		11.80145	100.00000	11.70671			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.00000	10.00000	99.97234			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.00000	9.75000	99.97303			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.00000	100.00000	9.97335			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		60.34194	100.00000	60.22745			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601		79.40679	97.58601	79.23856			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726		71.02997	96.66726	70.89660			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248		66.83767	99.23248	66.83766			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758		91.57877	98.71758	91.35251			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004		67.28650	99.76004	67.15906			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631		84.32711	98.31631	84.13600			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000		66.84982	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
UG21	On 02/03/2021	Spot Bond	114.88602	11.69297	114.88602	11.66369			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	41.41300	99.85679	41.31280			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.78425	99.84614	13.75090			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.31849	100.02475	23.26200			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.94251	107.51485	12.91179			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.76229	100.00000	57.62235			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.99449	100.00000	57.85400			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.07189	100.00000	57.93121			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	19.90310	101.12514	19.84035			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.48913	101.16690	12.44975			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.31106	101.16870	9.28169			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	84.77225	100.00000	84.58634			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	66.52834	100.62384	66.52833			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	84.37597	100.00000	84.19093		13,500,000,000,000.00	135,000,000	750,000,000.00	
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.54079	142.66000	8.52007			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	12.87784	125.92352	19.07714		23,699,310,158,080.00	188,204,000	92,051,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.66334	235.74310	6.63470		14,144,586,000,000.00	60,000,000	41,274,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	18.36937	110.71509	18.32471		3,144,308,556,000.00	28,400,000	14,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	112.63018	9.68976	112.63018	9.66587		25,229,160,320,000.00	224,000,000	81,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	8.18589	114.13989	8.16550		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.54320	8.15070	112.54320	8.13062		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	112.28516	8.10230	112.28516	8.08237		7,635,390,880,000.00	68,000,000	11,200,000.00	
Z006	On 31/08/2013	Spot Bond	95.75673	55.66887	95.75673	55.54867		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	94.53097	46.11031	94.53097	46.01289		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	86.34739	15.64675	86.34739	15.61627		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	92.99863	36.14727	92.99863	36.07151		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	91.84060	30.19972	91.84060	30.13776		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	85.12782	12.92656	85.12782	12.90140		0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.00797	22.61936	90.00797	22.57372		0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	86.33473	15.61984	86.33473	15.58941		0.00	0	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	64.79116	2.16194	64.79116	2.15860		0.00	0	0.00	
ZA001	On 01/09/2016	Spot Bond	100.00000	7.41492	100.00000	7.40085		0.00	0	0.00	
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02986	100.00000	0.02980		0.00	0	0.00	
ZA003	On 01/09/2016	Spot Bond	100.00000	7.41492	100.00000	7.40085		0.00	0	0.00	
ZA007	On 31/03/2015	Spot Bond	100.00000	19.86765	100.00000	19.82996		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On 19/03/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.05471	100.00000	19.01855			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.27716	100.00000	14.25007			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.27716	100.00000	14.25007			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.56361	100.00000	9.54546			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.03399	100.00000	9.01685			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.50135	100.00000	8.48522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	8.50135	100.00000	8.48522			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.04582	100.00000	8.03056			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.15215	100.00000	7.13858			0.00	0	0.00
Total for j-Bonds :									1,298,712,767,342,160.00	687,807,277	108 037 469 121.00
Grand Total:									18,714,165,644,690.00	187,859,022	08 039 060 035.00