



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/12/2012

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	8.69910	8.69910	8.78350	8.78350		11.81	333,427,803.90	38,329	328,589.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	749.11690	0.74912	833.51460	0.83351	749.117	17.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.01690	0.00002	0.01460	0.00001	0.017	17.74	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	699.13060	0.69913	783.52730	0.78353	699.131	17.31	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.03060	0.00003	0.02730	0.00003	0.031	17.31	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	599.19990	0.59920	683.59250	0.68359	599.200	16.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.09990	0.00010	0.09250	0.00009	0.100	16.45	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	449.68110	0.44968	534.00660	0.53401	449.681	15.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.58110	0.00058	0.50660	0.00051	0.581	15.16	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	899.10510	0.89911	983.50540	0.98351	899.105	19.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00510	0.00001	0.00540	0.00001	0.005	19.67	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	380.44730	0.38045	464.54280	0.46454	380.447	14.64	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	1.34730	0.00135	1.04280	0.00104	1.347	14.64	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	351.01460	0.35101	434.91510	0.43492	351.015	14.42	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.91460	0.00191	1.41510	0.00142	1.915	14.42	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	649.15530	0.64916	733.55050	0.73355	649.155	16.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.05530	0.00006	0.05050	0.00005	0.055	16.88	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	209.07810		0.20908	289.68150	0.28968	209.078	13.30	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	9.97810		0.00998	6.18150	0.00618	9.978	13.30	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	125.49910		0.12550	198.92580	0.19893	125.499	12.55	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	26.39910		0.02640	15.42580	0.01543	26.399	12.55	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	400.16250		0.40016	484.34950	0.48435	400.163	14.79	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	1.06250		0.00106	0.84950	0.00085	1.063	14.79	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	41.01990		0.04102	85.56530	0.08557	41.020	12.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	91.91990		0.09192	52.06530	0.05207	91.920	12.27	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	27.30130		0.02730	57.57280	0.05757	27.301	12.74	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	128.20130		0.12820	74.07280	0.07407	128.201	12.74	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	302.49060		0.30249	385.83810	0.38584	302.491	14.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	3.39060		0.00339	2.33810	0.00234	3.391	14.05	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	11.52980		0.01153	27.10430	0.02710	11.530	13.66	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	212.42980		0.21243	143.60430	0.14360	212.430	13.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	4.71370		0.00471	12.01280	0.01201	4.714	14.59	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	305.61370		0.30561	228.51280	0.22851	305.614	14.59	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	60.22940		0.06023	119.07330	0.11907	60.229	11.81	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	61.12940		0.06113	35.57330	0.03557	61.129	11.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	1.92090		0.00192	5.17200	0.00517	1.921	15.51	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	402.82090		0.40282	321.67200	0.32167	402.821	15.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.81330		0.00081	2.21660	0.00222	0.813	16.48	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	501.71330		0.50171	418.71660	0.41872	501.713	16.48	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	23.07750		0.02308	49.84390	0.04984	23.078	12.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	143.97750		0.14398	86.34390	0.08634	143.978	12.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.54210		0.00054	1.45710	0.00146	0.542	16.99	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	551.44210		0.55144	467.95710	0.46796	551.442	16.99	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.08520		0.00009	0.22840	0.00023	0.085	19.53	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	800.98520		0.80099	716.72840	0.71673	800.985	19.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	4.30800		0.00431	11.05130	0.01105	4.308	14.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	315.20800		0.31521	237.55130	0.23755	315.208	14.68	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00000		0.00000	0.00360	0.00000	0.000	24.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,700.90000		1.70090	1,616.50360	1.61650	1,700.900	24.56	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00100		0.00000	0.00200	0.00000	0.001	38.34	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,400.90100		2.40090	2,316.50200	2.31650	2,400.901	38.34	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.63670		0.00064	1.72220	0.00172	0.637	16.79	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	531.53670		0.53154	448.22220	0.44822	531.537	16.79	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,049.10480		1.04910	1,133.50330	1.13350	1,049.105	22.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00480		0.00000	0.00330	0.00000	0.005	22.87	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	999.10490		0.99910	1,083.50380	1.08350	999.105	21.80	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00490		0.00000	0.00380	0.00000	0.005	21.80	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	949.10500		0.94910	1,033.50450	1.03350	949.105	20.73	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00500		0.00001	0.00450	0.00000	0.005	20.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.81470		8.81470	8.90220	8.90220		13.44	337,629,454.10	38,303	91,859.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	492.05540		0.49206	560.93260	0.56093	492.055	12.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	77.35540		0.07736	58.73260	0.05873	77.355	12.51	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	305.53310		0.30553	355.71770	0.35572	305.533	13.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	190.83310		0.19083	153.51770	0.15352	190.833	13.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	743.16390		0.74316	823.47610	0.82348	743.164	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	28.46390		0.02846	21.27610	0.02128	28.464	12.74	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	569.89450		0.56989	644.88000	0.64488	569.894	12.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	55.19450		0.05519	42.68000	0.04268	55.194	12.46	220,778.00	4,000	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	186.53360		0.18653	217.41490	0.21741	186.534	14.33	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	371.83360		0.37183	315.21490	0.31521	371.834	14.33	0.00	0	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	422.98820		0.42299	484.24640	0.48425	422.988	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	108.28820		0.10829	82.04640	0.08205	108.288	12.74	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	360.78850		0.36079	416.52540	0.41653	360.788	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	146.08850		0.14609	114.32540	0.11433	146.089	12.97	292,177.00	2,000	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	117.09830		0.11710	136.58380	0.13658	117.098	15.67	468,393.20	4,000	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	602.39830		0.60240	534.38380	0.53438	602.398	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	280.47010		0.28047	327.91900	0.32792	280.470	13.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	215.77010		0.21577	175.71900	0.17572	215.770	13.33	0.00	0	2,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	237.21660		0.23722	277.42330	0.27742	237.217	13.66	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	272.51660		0.27252	225.22330	0.22522	272.517	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	99.85880		0.09986	116.16780	0.11617	99.859	16.19	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	695.15880		0.69516	623.96780	0.62397	695.159	16.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	159.19870		0.15920	185.81310	0.18581	159.199	14.77	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	444.49870		0.44450	383.61310	0.38361	444.499	14.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	126.10330		0.12610	147.36040	0.14736	126.103	15.44	0.00	0	2,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	561.40330		0.56140	495.16040	0.49516	561.403	15.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	82.19330		0.08219	95.46060	0.09546	82.193	16.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	817.49330		0.81749	743.26060	0.74326	817.493	16.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	113.71110		0.11371	0.00000	0.00000	113.711	15.77	227,422.20	2,000	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	619.01110		0.61901	0.00000	0.00000	619.011	15.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	108.85010		0.10885	126.69800	0.12670	108.850	15.91	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	644.15010		0.64415	574.49800	0.57450	644.150	15.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	37.04600		0.03705	42.56450	0.04256	37.046	19.83	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,422.34600		1.42235	1,340.36450	1.34036	1,422.346	19.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	94.36710		0.09437	109.73310	0.10973	94.367	16.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	729.66710		0.72967	657.53310	0.65753	729.667	16.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	88.01820		0.08802	102.28990	0.10229	88.018	16.62	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	773.31820		0.77332	700.08990	0.70009	773.318	16.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	16.46190		0.01646	19.03990	0.01904	16.462	23.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,201.76190		2.20176	2,116.83990	2.11684	2,201.762	23.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	76.84860		0.07685	89.19310	0.08919	76.849	17.09	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 18/03/2013	Foreign Exchange Future	9.60	Put	862.14860	0.86215	786.99310	0.78699	862.149	17.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	46.40100	0.04640	53.61310	0.05361	46.401	18.93	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,231.70100	1.23170	1,151.41310	1.15141	1,231.701	18.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	834.57790	0.83458	916.78890	0.91679	834.578	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	19.87790	0.01988	14.58890	0.01459	19.878	12.88	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	26.12870	0.02613	29.71110	0.02971	26.129	21.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,761.42870	1.76143	1,677.51110	1.67751	1,761.429	21.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	19.05200	0.01905	22.11870	0.02212	19.052	22.52	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,054.35200	2.05435	1,969.91870	1.96992	2,054.352	22.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	928.32310	0.92832	1,013.05880	1.01306	928.323	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	13.62310	0.01362	10.85880	0.01086	13.623	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	881.19500	0.88120	964.78930	0.96479	881.195	12.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	16.49500	0.01650	12.58930	0.01259	16.495	12.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.91990	8.91990	9.00830	9.00830		14.44	2,631,370.50	295	11,814.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	230.71380	0.23071	255.55400	0.25555	230.714	16.27	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	710.81380	0.71081	647.25400	0.64725	710.814	16.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	175.69860	0.17570	194.09360	0.19409	175.699	17.39	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	955.79860	0.95580	885.79360	0.88579	955.799	17.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	441.85730	0.44186	489.08400	0.48908	441.857	14.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	281.95730	0.28196	240.78400	0.24078	281.957	14.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	154.42540	0.15443	170.58510	0.17059	154.425	17.94	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,084.52540	1.08453	1,012.28510	1.01229	1,084.525	17.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	253.94520	0.25395	281.43000	0.28143	253.945	15.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	634.04520	0.63405	573.13000	0.57313	634.045	15.90	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	451.42970	0.45143	499.45740	0.49946	451.430	13.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	271.52970	0.27153	231.15740	0.23116	271.530	13.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	446.61770	0.44662	494.24390	0.49424	446.618	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	276.71770	0.27672	235.94390	0.23594	276.718	13.98	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 16/09/2013	Foreign Exchange Future			9.03110		9.03110	9.12010	9.12010		15.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	213.60480		0.21360	233.06550	0.23307	213.605	18.78	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,382.50480		1.38250	1,312.96550	1.31297	1,382.505	18.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	307.31050		0.30731	335.53960	0.33554	307.310	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	916.21050		0.91621	855.43960	0.85544	916.211	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	305.20450		0.30520	333.23340	0.33323	305.205	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	924.10450		0.92410	863.13340	0.86313	924.104	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	303.11830		0.30312	330.95140	0.33095	303.118	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	932.01830		0.93202	870.85140	0.87085	932.018	17.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	599.50880		0.59951	652.57970	0.65258	599.509	14.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	318.40880		0.31841	282.47970	0.28248	318.409	14.23	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.13370		9.13370	9.22320	9.22320		15.47	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	616.97280		0.61697	682.81920	0.68282	616.973	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	483.27280		0.48327	459.61920	0.45962	483.273	15.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	292.79420		0.29279	329.25870	0.32926	292.794	18.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,429.09420		1.42909	1,376.05870	1.37606	1,429.094	18.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	646.37330		0.64637	714.12440	0.71412	646.373	14.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	440.57330		0.44057	418.82440	0.41882	440.573	14.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	625.80540		0.62581	692.23560	0.69224	625.805	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	470.00540		0.47001	446.93560	0.44694	470.005	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	658.21880		0.65822	726.70230	0.72670	658.219	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	424.51880		0.42452	403.50230	0.40350	424.519	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	606.04940		0.60605	671.16180	0.67116	606.049	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	500.24940		0.50025	475.86180	0.47586	500.249	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	402.38410		0.40238	450.62930	0.45063	402.384	16.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	958.68410		0.95868	917.42930	0.91743	958.684	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,240.76460		1.24076	1,329.54960	1.32955	1,240.765	13.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	107.06460		0.10706	106.34960	0.10635	107.065	13.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	726.58070		0.72658	798.97770	0.79898	726.581	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	342.88070		0.34288	325.77770	0.32578	342.881	14.23	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.28770		9.28770	9.37420	9.37420		16.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	748.16860		0.74817	783.25320	0.78325	748.169	16.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,060.46860		1.06047	1,009.05320	1.00905	1,060.469	16.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,220.16890		1.22017	1,282.58480	1.28258	1,220.169	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	382.46890		0.38247	358.38480	0.35838	382.469	14.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,191.71790		1.19172	1,252.92160	1.25292	1,191.718	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	404.01790		0.40402	378.72160	0.37872	404.018	14.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,163.91120		1.16391	1,223.88590	1.22389	1,163.911	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	426.21120		0.42621	399.68590	0.39969	426.211	14.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,526.13820		1.52614	1,599.83690	1.59984	1,526.138	14.40	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	238.43820		0.23844	225.63690	0.22564	238.438	14.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.95540		9.95540	10.02810	10.02810		17.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,502.49400		1.50249	1,547.21020	1.54721	1,502.494	15.93	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	697.09400		0.69709	669.11020	0.66911	697.094	15.93	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,481.45670		1.48146	1,524.81370	1.52481	1,481.457	16.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	726.05670		0.72606	696.71370	0.69671	726.057	16.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,460.92380		1.46092	1,502.92220	1.50292	1,460.924	16.15	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	755.52380		0.75552	724.82220	0.72482	755.524	16.15	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.69910		8.69910	8.78350	8.78350		11.81	4,462,638.30	513	546.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	87,590.51470		0.87591	96,030.58230	0.96031	87,590.515	19.17	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.51470		0.00001	0.58230	0.00001	0.515	19.17	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	82,590.68340		0.82591	91,030.69970	0.91031	82,590.683	18.40	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.68340		0.00001	0.69970	0.00001	0.683	18.40	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	77,591.23280		0.77591	86,030.98710	0.86031	77,591.233	17.97	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	1.23280		0.00001	0.98710	0.00001	1.233	17.97	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	12,549.91300		0.12550	19,754.75760	0.19755	12,549.913	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	2,639.91300		0.02640	1,404.75760	0.01405	2,639.913	12.55		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	2,730.12570		0.02730	5,757.27520	0.05757	2,730.126	12.74		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	12,820.12570		0.12820	7,407.27520	0.07407	12,820.126	12.74		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	40,016.24900		0.40016	48,403.27790	0.48403	40,016.249	14.79		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	106.24900		0.00106	53.27790	0.00053	106.249	14.79		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	13,318.56280		0.13319	20,624.99490	0.20625	13,318.563	12.63		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	2,408.56280		0.02409	1,274.99490	0.01275	2,408.563	12.63		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.81470		8.81470	8.90220	8.90220		13.44		6,214,363.50	705	895.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	28,047.01170		0.28047	32,791.90320	0.32792	28,047.012	13.33		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	21,577.01170		0.21577	17,571.90320	0.17572	21,577.012	13.33		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	27,565.77700		0.27566	32,256.53430	0.32257	27,565.777	13.35		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	22,095.77700		0.22096	18,036.53430	0.18037	22,095.777	13.35		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	18,068.67040		0.18069	21,066.83160	0.21067	18,068.670	14.42		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	38,598.67040		0.38599	32,846.83160	0.32847	38,598.670	14.42		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	31,074.95290		0.31075	36,148.53500	0.36149	31,074.953	13.19		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	18,604.95290		0.18605	14,928.53500	0.14929	18,604.953	13.19		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	28,534.71970		0.28535	33,334.12640	0.33334	28,534.720	13.30		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	21,064.71970		0.21065	17,114.12640	0.17114	21,064.720	13.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.91990		8.91990	9.00830	9.00830		14.44		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	45,142.96950		0.45143	49,945.74010	0.49946	45,142.970	13.94		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	27,152.96950		0.27153	23,115.74010	0.23116	27,152.970	13.94		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	44,661.77340		0.44662	49,424.39380	0.49424	44,661.773	13.98		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	27,671.77340		0.27672	23,594.39380	0.23594	27,671.773	13.98		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	44,185.73310		0.44186	48,908.40330	0.48908	44,185.733	14.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	28,195.73310		0.28196	24,078.40330	0.24078	28,195.733	14.01		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.00830		14.00830	14.14010	14.14010		10.05		140,083.00	10	14,326.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,758.30000		1.75830	1,890.10900	1.89011	1,758.300	17.79		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00000		0.00000	0.00900	0.00001	0.000	17.79		0.00	0	11,100.00

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	12.40	Call	1,608.00030		1.60800	1,739.80950	1.73981	1,608.000	18.38	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00030		0.00000	0.00950	0.00001	0.000	18.38	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,558.00070		1.55800	1,689.80960	1.68981	1,558.001	18.57	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00070		0.00000	0.00960	0.00001	0.001	18.57	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	560.38070		0.56038	691.24050	0.69124	560.381	13.46	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	2.08070		0.00208	1.14050	0.00114	2.081	13.46	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	117.83420		0.11783	222.02250	0.22202	117.834	10.36	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	59.53420		0.05953	31.92250	0.03192	59.534	10.36	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,508.00170		1.50800	1,639.80980	1.63981	1,508.002	18.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00170		0.00000	0.00980	0.00001	0.002	18.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	639.47360		0.63947	770.75970	0.77076	639.474	13.96	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	1.17360		0.00117	0.65970	0.00066	1.174	13.96	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	26.77210		0.02677	66.15580	0.06616	26.772	11.14	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	218.47210		0.21847	126.05580	0.12606	218.472	11.14	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	462.53930		0.46254	592.40200	0.59240	462.539	12.84	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	4.23930		0.00424	2.30200	0.00230	4.239	12.84	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	320.35040		0.32035	446.54690	0.44655	320.350	11.91	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	12.05040		0.01205	6.44690	0.00645	12.050	11.91	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.19080		14.19080	14.32780	14.32780		11.48	1,419,080.00	100	6,470.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	896.71880		0.89672	1,028.09020	1.02809	896.719	10.72	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	55.91880		0.05592	50.29020	0.05029	55.919	10.72	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	887.92280		0.88792	1,019.18350	1.01918	887.923	10.70	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	57.12280		0.05712	51.38350	0.05138	57.123	10.70	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	620.38440		0.62038	733.55080	0.73355	620.384	10.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	129.58440		0.12958	105.75080	0.10575	129.584	10.76	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	492.86710		0.49287	594.06950	0.59407	492.867	11.05	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	202.06710		0.20207	166.26950	0.16627	202.067	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	905.53770		0.90554	1,037.01880	1.03702	905.538	10.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	54.73770		0.05474	49.21880	0.04922	54.738	10.74	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	267.78710		0.26779	328.90200	0.32890	267.787	12.04	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	476.98710		0.47699	401.10200	0.40110	476.987	12.04	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	744.16430		0.74416	871.17400	0.87117	744.164	10.51	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	83.36430		0.08336	73.37400	0.07337	83.364	10.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.35610		14.35610	14.49440	14.49440		12.37	0.00	0	451.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	791.22310		0.79122	896.64580	0.89665	791.223	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	235.12310		0.23512	202.24580	0.20225	235.123	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	785.19330		0.78519	890.14660	0.89015	785.193	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	239.09330		0.23909	205.74660	0.20575	239.093	11.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	518.14040		0.51814	596.95840	0.59696	518.140	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	502.04040		0.50204	442.55840	0.44256	502.040	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	495.03130		0.49503	569.83550	0.56984	495.031	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	538.93130		0.53893	475.43550	0.47544	538.931	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	411.07850		0.41108	471.97600	0.47198	411.078	13.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	704.97850		0.70498	627.57600	0.62758	704.979	13.07	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	368.61500		0.36861	423.03080	0.42303	368.615	13.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	812.51500		0.81251	728.63080	0.72863	812.515	13.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,404.09190		1.40409	1,541.76740	1.54177	1,404.092	10.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	47.99190		0.04799	47.36740	0.04737	47.992	10.61	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	797.29110		0.79729	903.54940	0.90355	797.291	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	231.19110		0.23119	199.14940	0.19915	231.191	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	259.45120		0.25945	297.02340	0.29702	259.451	14.55	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,203.35120		1.20335	1,102.62340	1.10262	1,203.351	14.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,372.06580		2.37207	2,511.27620	2.51128	2,372.066	13.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.96580		0.01597	16.87620	0.01688	15.966	13.43	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.53100		14.53100	14.66980	14.66980		12.92	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	584.76460		0.58476	661.88590	0.66189	584.765	13.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	793.76460		0.79376	732.08590	0.73209	793.765	13.29	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	581.49160		0.58149	658.22960	0.65823	581.492	13.31	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	800.49160		0.80049	738.42960	0.73843	800.492	13.31	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	578.24560		0.57825	654.59600	0.65460	578.246	13.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	807.24560		0.80725	744.79600	0.74480	807.246	13.33	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.69210		14.69210	14.83120	14.83120		13.64	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	735.96130		0.73596	813.56530	0.81357	735.961	13.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	933.86130		0.93386	872.36530	0.87237	933.861	13.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	732.63290		0.73263	809.92500	0.80993	732.633	13.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	940.53290		0.94053	878.72500	0.87873	940.533	13.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	729.32290		0.72932	806.29770	0.80630	729.323	14.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	947.22290		0.94722	885.09770	0.88510	947.223	14.00	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10550		0.10550	0.10700	0.10700		13.90	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,210.00300		0.02210	2,360.00230	0.02360	2,210.003	39.12	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00300		0.00000	0.00230	0.00000	0.003	39.12	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,210.01720		0.01210	1,360.01140	0.01360	1,210.017	23.26	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.01720		0.00000	0.01140	0.00000	0.017	23.26	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	233.26600		0.00233	365.24680	0.00365	233.266	15.05	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	23.26600		0.00023	5.24680	0.00005	23.266	15.05	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	1.73770		0.00002	4.31960	0.00004	1.738	13.90	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	451.73770		0.00452	304.31960	0.00304	451.738	13.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10700		0.10700	0.10860	0.10860		15.08	0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	215.51450		0.00216	273.95420	0.00274	215.515	15.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	515.51450		0.00516	413.95420	0.00414	515.514	15.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,704.89860		0.01705	1,863.83380	0.01864	1,704.899	15.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.89860		0.00005	3.83380	0.00004	4.899	15.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	779.45930		0.00779	914.53240	0.00915	779.459	14.32	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	79.45930		0.00079	54.53240	0.00055	79.459	14.32	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
€ / R	On 14/12/2012	Foreign Exchange Future			11.31470		11.31470	11.48410	11.48410		10.29	113,147.00	10	74,211.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	924.76140		0.92476	1,094.12000	1.09412	924.761	18.19	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.06140		0.00006	0.02000	0.00002	0.061	18.19	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	914.76610		0.91477	1,084.12160	1.08412	914.766	18.11	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.06610		0.00007	0.02160	0.00002	0.066	18.11	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	516.11000		0.51611	684.64490	0.68464	516.110	14.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	1.41000		0.00141	0.54490	0.00054	1.410	14.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	496.34550		0.49635	664.74010	0.66474	496.346	14.54	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	1.64550		0.00165	0.64010	0.00064	1.646	14.54	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	974.74260		0.97474	1,144.11310	1.14411	974.743	18.61	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.04260		0.00004	0.01310	0.00001	0.043	18.61	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	321.38920		0.32139	486.74540	0.48675	321.389	12.95	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	6.68920		0.00669	2.64540	0.00265	6.689	12.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	229.19120		0.22919	389.71380	0.38971	229.191	12.06	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	14.49120		0.01449	5.61380	0.00561	14.491	12.06	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	874.78890		0.87479	1,044.12980	1.04413	874.789	17.77	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.08890		0.00009	0.02980	0.00003	0.089	17.77	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,014.73190		1.01473	1,184.10870	1.18411	1,014.732	18.95	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.03190		0.00003	0.00870	0.00001	0.032	18.95	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	19.24420		0.01924	68.96660	0.06897	19.244	11.87	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	204.54420		0.20454	84.86660	0.08487	204.544	11.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	369.22800		0.36923	535.90980	0.53591	369.228	13.39	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	4.52800		0.00453	1.80980	0.00181	4.528	13.39	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,814.70810		1.81471	1,984.10000	1.98410	1,814.708	31.07	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.00810		0.00001	0.00000	0.00000	0.008	31.07	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,464.70970		1.46471	1,634.10010	1.63410	1,464.710	25.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00970		0.00001	0.00010	0.00000	0.010	25.22	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.47630		11.47630	11.65050	11.65050		11.62	20,083,525.00	1,750	15,178.00

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	12.64	Call	51.95690		0.05196	69.59210	0.06959	51.957	15.03	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,215.65690		1.21566	1,059.09210	1.05909	1,215.657	15.03	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	576.55400		0.57655	718.45240	0.71845	576.554	11.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	90.25400		0.09025	57.95240	0.05795	90.254	11.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	569.15800		0.56916	709.97670	0.70998	569.158	11.22	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	92.85800		0.09286	59.47670	0.05948	92.858	11.22	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	561.81430		0.56181	701.53300	0.70153	561.814	11.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	95.51430		0.09551	61.03300	0.06103	95.514	11.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	591.49880		0.59150	735.50200	0.73550	591.499	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	85.19880		0.08520	55.00200	0.05500	85.199	11.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.62490		11.62490	11.80050	11.80050		12.60	0.00	0	3,700.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	605.06940		0.60507	717.56710	0.71757	605.069	12.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	240.16940		0.24017	177.06710	0.17707	240.169	12.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	616.66260		0.61666	730.57890	0.73058	616.663	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	231.76260		0.23176	170.07890	0.17008	231.763	12.00	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	610.84440		0.61084	724.05140	0.72405	610.844	12.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	235.94440		0.23594	173.55140	0.17355	235.944	12.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.78360		11.78360	11.96020	11.96020		13.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	474.21180		0.47421	543.22400	0.54322	474.212	13.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	690.61180		0.69061	583.02400	0.58302	690.612	13.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	470.90100		0.47090	539.46180	0.53946	470.901	13.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	697.30100		0.69730	589.26180	0.58926	697.301	13.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	477.54840		0.47755	547.01480	0.54701	477.548	13.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	683.94840		0.68395	576.81480	0.57681	683.948	13.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.93120		11.93120	12.10820	12.10820		13.86	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,025.71850		1.02572	1,148.72770	1.14873	1,025.719	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	294.51850		0.29452	240.52770	0.24053	294.518	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	883.24710		0.88325	989.56180	0.98956	883.247	12.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	395.04710		0.39505	324.36180	0.32436	395.047	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	857.67810		0.85768	958.79420	0.95879	857.678	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	419.47810		0.41948	343.59420	0.34359	419.478	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	832.85150		0.83285	931.02540	0.93103	832.851	13.12	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	444.65150		0.44465	365.82540	0.36583	444.652	13.12	0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.44649		111.44649	111.42684	111.42684			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	456.49000		0.45649	436.84000	0.43684	456.490		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	446.49000		0.44649	426.84000	0.42684	446.490		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	436.49000		0.43649	416.84000	0.41684	436.490		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			111.46651		111.46651	110.14936	110.14936			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,476.51000		5.47651	4,159.36000	4.15936	5,476.510		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	5,466.51000		5.46651	4,149.36000	4.14936	5,466.510		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	5,456.51000		5.45651	4,139.36000	4.13936	5,456.510		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			117.34302		117.34302	115.24735	115.24735			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	4,353.02000		4.35302	2,257.35000	2.25735	4,353.020		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	4,343.02000		4.34302	2,247.35000	2.24735	4,343.020		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	4,333.02000		4.33302	2,237.35000	2.23735	4,333.020		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			483.94700		483.94700	482.35400	482.35400				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			490.01100		490.01100	488.39900	488.39900				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			431.58100		431.58100	429.92100	429.92100				0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			436.98900		436.98900	435.30900	435.30900				0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.12500		9.12500	9.18960	9.18960		8.36		0.00	0	11,727.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	825.04320	0.82504	889.61430	0.88961	825.043	19.85			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.04320	0.00004	0.01430	0.00001	0.043	19.85			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	665.16160	0.66516	729.65810	0.72966	665.162	18.06			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.16160	0.00016	0.05810	0.00006	0.162	18.06			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,085.82310	1.08582	1,150.40000	1.15040	1,085.823	24.86			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.02310	0.00002	0.00000	0.00000	0.023	24.86			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,035.82430	1.03582	1,100.40010	1.10040	1,035.824	23.80			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.02430	0.00002	0.00010	0.00000	0.024	23.80			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	985.82560	0.98583	1,050.40030	1.05040	985.826	22.75			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.02560	0.00003	0.00030	0.00000	0.026	22.75			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.17950		9.17950	9.24700	9.24700		9.25		0.00	0	4,589.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	836.76920	0.83677	888.29580	0.88830	836.769	13.14			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	25.86920	0.02587	9.89580	0.00990	25.869	13.14			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	788.92250	0.78892	840.00180	0.84000	788.923	12.76			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	28.02250	0.02802	11.60180	0.01160	28.023	12.76			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	702.13210	0.70213	752.52090	0.75252	702.132	12.09			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	32.63210	0.03263	15.52090	0.01552	32.632	12.09			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	884.83340	0.88483	936.97310	0.93697	884.833	13.51			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	23.93340	0.02393	8.57310	0.00857	23.933	13.51			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22900		9.22900	9.29720	9.29720				0.00	0	225.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	469.00000		0.46900	537.20000	0.53720	469.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	489.00000		0.48900	557.20000	0.55720	489.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	479.00000		0.47900	547.20000	0.54720	479.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.28270		9.28270	9.34900	9.34900		11.25	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	568.76590		0.56877	619.63170	0.61963	568.766	10.53	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	176.06590		0.17607	160.63170	0.16063	176.066	10.53	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	562.66950		0.56267	612.54640	0.61255	562.669	10.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	179.96950		0.17997	163.54640	0.16355	179.970	10.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	556.62360		0.55662	606.09270	0.60609	556.624	10.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	183.92360		0.18392	167.09270	0.16709	183.924	10.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.33030		9.33030	9.39680	9.39680		11.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	389.77720		0.38978	419.34960	0.41935	389.777	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	519.47720		0.51948	482.54960	0.48255	519.477	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	386.26070		0.38626	415.65030	0.41565	386.261	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	525.96070		0.52596	488.85030	0.48885	525.961	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	382.77390		0.38277	411.98580	0.41199	382.774	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	532.47390		0.53247	495.18580	0.49519	532.474	11.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.60180		9.60180	9.64490	9.64490		14.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,507.41410		2.50741	2,524.65520	2.52466	2,507.414	15.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	155.61410		0.15561	129.75520	0.12976	155.614	15.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,460.51460		2.46051	2,481.38930	2.48139	2,460.515	14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	158.71460		0.15871	136.48930	0.13649	158.715	14.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,413.67380		2.41367	2,438.38540	2.43839	2,413.674	14.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	161.87380		0.16187	143.48540	0.14349	161.874	14.67	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.78160		8.78160	8.84950	8.84950		9.08	0.00	0	84.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,028.00000		1.02800	1,095.90000	1.09590	1,028.000	16.64	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.64	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	978.00000		0.97800	1,045.90020	1.04590	978.000	15.18	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00000		0.00000	0.00020	0.00000	0.000	15.18	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	928.00000		0.92800	995.90070	0.99590	928.000	13.71	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00000		0.00000	0.00070	0.00000	0.000	13.71	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	432.01570		0.43202	499.85050	0.49985	432.016	13.91	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.41570		0.00042	0.35050	0.00035	0.416	13.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88050		8.88050	8.95090	8.95090		13.04	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	369.32030		0.36932	414.29840	0.41430	369.320	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	138.82030		0.13882	113.39840	0.11340	138.820	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	363.13400		0.36313	407.65250	0.40765	363.134	12.80	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	142.63400		0.14263	116.75250	0.11675	142.634	12.80	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	375.57130		0.37557	421.00920	0.42101	375.571	12.78	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	135.07130		0.13507	110.10920	0.11011	135.071	12.78	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.28000		0.28000	0.28000	0.28000			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.50280		0.50280	0.50280	0.50280			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			0.55970		0.55970	0.55970	0.55970			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			0.39910		0.39910	0.47070	0.47070			0.00	0	14,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.66960	0.66960	0.69900	0.69900			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		0.29990	0.29990	0.36700	0.36700			0.00	440	31,310.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.32120	0.32120	0.48550	0.48550			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.00300	0.00300	0.01020	0.01020			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		1,178.53000	1,178.53000	2,415.71000	2,415.71000			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		0.10120	0.10120	0.11870	0.11870			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.00110	0.00110	0.00910	0.00910			0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future		7,013.80390	7,013.80390	3,740.97660	3,740.97660			0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future		9,130.10760	9,130.10760	6,877.53030	6,877.53030			0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future		0.06940	0.06940	0.08130	0.08130			0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future		22,405.55680	22,405.55680	15,603.15980	15,603.15980			0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future		12,648.87000	12,648.87000	12,543.35650	12,543.35650			0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future		0.02020	0.02020	0.02140	0.02140			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future		0.01870	0.01870	0.01990	0.01990			0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future		0.35890	0.35890	0.36450	0.36450			0.00	0	24,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.27250		0.27250	0.29490	0.29490				0.00	0	7,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.35330		9.35330	9.46780	9.46780		11.01		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	317.87760		0.31788	430.40230	0.43040	317.878	14.40		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	4.57760		0.00458	2.60230	0.00260	4.578	14.40		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	847.73550		0.84774	962.22000	0.96222	847.736	19.57		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.03550		0.00004	0.02000	0.00002	0.035	19.57		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	797.75600		0.79776	912.23190	0.91223	797.756	19.11		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.05600		0.00006	0.03190	0.00003	0.056	19.11		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	356.53710		0.35654	469.70540	0.46971	356.537	14.84		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	3.23710		0.00324	1.90540	0.00191	3.237	14.84		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	897.72250		0.89772	1,012.21860	1.01222	897.723	20.03		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.02250		0.00002	0.01860	0.00002	0.023	20.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.49490		9.49490	9.61240	9.61240		12.36		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	442.73660		0.44274	536.77150	0.53677	442.737	11.72		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	97.83660		0.09784	74.37150	0.07437	97.837	11.72		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	435.92560		0.43593	529.26030	0.52926	435.926	11.74		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	101.02560		0.10103	76.86030	0.07686	101.026	11.74		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	449.61270		0.44961	544.34000	0.54434	449.613	11.70		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	94.71270		0.09471	71.94000	0.07194	94.713	11.70		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.89670		11.89670	12.07480	12.07480		13.73		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	632.15190		0.63215	712.22260	0.71222	632.152	13.75		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	645.45190		0.64545	547.42260	0.54742	645.452	13.75		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	639.89290		0.63989	720.90140	0.72090	639.893	13.71		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	633.19290		0.63319	536.10140	0.53610	633.193	13.71		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	636.00040		0.63600	716.54590	0.71655	636.000	13.73		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	639.30040		0.63930	541.74590	0.54175	639.300	13.73		0.00	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			7.24600		7.24600	7.24360	7.24360		10.28	0.00	20,000	1,000.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	29.14590		0.02915	32.80160	0.03280	29.146	10.28	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	33.14590		0.03315	39.20160	0.03920	33.146	10.28	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	69.39680		0.06940	72.02290	0.07202	69.397	11.41	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	13.39680		0.01340	18.42290	0.01842	13.397	11.41	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	61.69680		0.06170	64.59170	0.06459	61.697	11.22	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	15.69680		0.01570	20.99170	0.02099	15.697	11.22	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	54.34440		0.05434	57.48100	0.05748	54.344	11.03	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	18.34440		0.01834	23.88100	0.02388	18.344	11.03	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry			7.24520		7.24520	7.24000	7.24000		10.85	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Call	33.81850		0.03382	0.00000	0.00000	33.818	11.00	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Put	48.61850		0.04862	0.00000	0.00000	48.619	11.00	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.24	Call	43.42380		0.04342	0.00000	0.00000	43.424	11.01	0.00	4,000	4,000.00
DANZ	On 12/12/2012	Any day expiry	7.24	Put	38.22380		0.03822	0.00000	0.00000	38.224	11.01	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Call	37.86690		0.03787	0.00000	0.00000	37.867	10.85	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Put	42.66690		0.04267	0.00000	0.00000	42.667	10.85	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.70510		8.70510	8.79030	8.79030		11.44	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	41.92860		0.04193	74.40270	0.07440	41.929	12.24	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	136.82860		0.13683	84.10270	0.08410	136.829	12.24	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	39.32180		0.03932	70.26320	0.07026	39.322	12.32	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	144.22180		0.14422	89.96320	0.08996	144.222	12.32	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	21.74350		0.02174	41.05840	0.04106	21.743	13.04	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	216.64350		0.21664	150.75840	0.15076	216.643	13.04	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	44.68990		0.04469	79.51770	0.07952	44.690	12.16	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	129.58990		0.12959	79.21770	0.07922	129.590	12.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.71560		8.71560	8.80100	8.80100		11.29	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	995.72150		0.99572	1,081.08690	1.08109	995.721	16.80	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.12150		0.00012	0.08690	0.00009	0.122	16.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	7.85	Call	865.85650		0.86586	951.18280	0.95118	865.856	15.71	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.25650		0.00026	0.18280	0.00018	0.256	15.71	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	716.21890		0.71622	801.44240	0.80144	716.219	14.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.61890		0.00062	0.44240	0.00044	0.619	14.41	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	247.57220		0.24757	323.22200	0.32322	247.572	11.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	21.97220		0.02197	12.22200	0.01222	21.972	11.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	239.31420		0.23931	314.28680	0.31429	239.314	11.54	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	23.71420		0.02371	13.28680	0.01329	23.714	11.54	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	231.16550		0.23117	305.42690	0.30543	231.165	11.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	25.56550		0.02557	14.42690	0.01443	25.566	11.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	170.38380		0.17038	237.74010	0.23774	170.384	11.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	44.78380		0.04478	26.74010	0.02674	44.784	11.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	93.13480		0.09313	143.69600	0.14370	93.135	11.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	97.53480		0.09753	62.69600	0.06270	97.535	11.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	21.17040		0.02117	34.96490	0.03496	21.170	13.47	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	325.57040		0.32557	253.96490	0.25396	325.570	13.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.75700		8.75700	8.84330	8.84330		12.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	184.12480		0.18412	237.42370	0.23742	184.125	12.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	147.12480		0.14712	114.12370	0.11412	147.125	12.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	84.00040		0.08400	110.87010	0.11087	84.000	13.70	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	347.00040		0.34700	287.57010	0.28757	347.000	13.70	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	246.05120		0.24605	307.59160	0.30759	246.051	12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	99.05120		0.09905	74.29160	0.07429	99.051	12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	239.93430		0.23993	300.75370	0.30075	239.934	12.18	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	102.93430		0.10293	77.45370	0.07745	102.934	12.18	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	909.62630		0.90963	995.32400	0.99532	909.626	13.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.62630		0.00263	2.02400	0.00202	2.626	13.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	762.46550		0.76247	847.18900	0.84719	762.466	12.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.46550		0.00547	3.88900	0.00389	5.465	12.84	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	252.26590		0.25227	314.51870	0.31452	252.266	12.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	95.26590		0.09527	71.21870	0.07122	95.266	12.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.79080		8.79080	8.87790	8.87790		13.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	306.04360		0.30604	360.88980	0.36089	306.044	12.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	135.24360		0.13524	102.98980	0.10299	135.244	12.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	251.67940		0.25168	299.98460	0.29998	251.679	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	180.87940		0.18088	142.08460	0.14208	180.879	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	317.84990		0.31785	373.99720	0.37400	317.850	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	127.04990		0.12705	96.09720	0.09610	127.050	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	141.04240		0.14104	169.71160	0.16971	141.042	14.16	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	370.24240		0.37024	311.81160	0.31181	370.242	14.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	311.90780		0.31191	367.40450	0.36740	311.908	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	131.10780		0.13111	99.50450	0.09950	131.108	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	948.06650		0.94807	1,033.52820	1.03353	948.066	13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	7.26650		0.00727	5.62820	0.00563	7.266	13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	803.99260		0.80399	887.15620	0.88716	803.993	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	13.19260		0.01319	9.25620	0.00926	13.193	12.80	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.82430		8.82430	8.91190	8.91190		13.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	184.79570		0.18480	213.94030	0.21394	184.796	14.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	420.49570		0.42050	362.04030	0.36204	420.496	14.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	196.22630		0.19623	227.06440	0.22706	196.226	14.51	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	391.92630		0.39193	335.16440	0.33516	391.926	14.51	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	190.41930		0.19042	220.39880	0.22040	190.419	14.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	406.11930		0.40612	348.49880	0.34850	406.119	14.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	187.58370		0.18758	217.14400	0.21714	187.584	14.64	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	413.28370		0.41328	355.24400	0.35524	413.284	14.64	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	846.86720		0.84687	929.29780	0.92930	846.867	12.90	0.00	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	8.00	Put	22.56720		0.02257	17.39780	0.01740	22.567	12.90	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.86140		8.86140	8.94930	8.94930		14.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	246.93980		0.24694	279.26170	0.27926	246.940	14.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	425.53980		0.42554	369.96170	0.36996	425.540	14.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	243.86390		0.24386	275.80010	0.27580	243.864	14.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	432.46390		0.43246	376.50010	0.37650	432.464	14.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	240.83040		0.24083	272.38730	0.27239	240.830	14.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	439.43040		0.43943	383.08730	0.38309	439.430	14.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	895.41250		0.89541	977.33860	0.97734	895.413	13.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	34.01250		0.03401	28.03860	0.02804	34.013	13.08	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	253.22080		0.25322	286.32420	0.28632	253.221	14.73	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	411.82080		0.41182	357.02420	0.35702	411.821	14.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.96480		8.96480	9.05350	9.05350		14.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	336.31720		0.33632	368.96570	0.36897	336.317	15.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	581.51720		0.58152	525.46570	0.52547	581.517	15.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	207.56200		0.20756	227.11440	0.22711	207.562	17.68	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,042.76200		1.04276	973.61440	0.97361	1,042.762	17.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	342.27350		0.34227	375.49260	0.37549	342.273	15.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	567.47350		0.56747	511.99260	0.51199	567.473	15.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	339.28100		0.33928	372.21080	0.37221	339.281	15.62	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	574.48100		0.57448	518.71080	0.51871	574.481	15.62	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.00620		9.00620	9.09500	9.09500		15.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	362.40860		0.36241	394.65690	0.39466	362.409	16.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	656.20860		0.65621	599.65690	0.59966	656.209	16.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	359.58900		0.35959	391.58060	0.39158	359.589	16.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	663.38900		0.66339	606.58060	0.60658	663.389	16.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	243.94670		0.24395	264.97880	0.26498	243.947	17.76	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,077.74670		1.07775	1,009.97880	1.00998	1,077.747	17.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Call	379.92810		0.37993	413.73830	0.41374	379.928	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	613.72810		0.61373	558.73830	0.55874	613.728	15.81	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	365.25880		0.36526	397.75990	0.39776	365.259	15.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	649.05880		0.64906	592.75990	0.59276	649.059	15.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.03940		9.03940	9.12850	9.12850		15.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	398.47140		0.39847	436.55650	0.43656	398.471	16.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	669.07140		0.66907	618.05650	0.61806	669.071	16.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	269.55800		0.26956	295.41490	0.29541	269.558	17.78	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,110.15800		1.11016	1,046.91490	1.04691	1,110.158	17.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	407.35270		0.40735	446.22550	0.44623	407.353	15.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	647.95270		0.64795	597.72550	0.59773	647.953	15.91	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	404.36500		0.40437	442.97470	0.44297	404.365	15.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	654.96500		0.65496	604.47470	0.60447	654.965	15.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	401.40460		0.40140	439.74960	0.43975	401.405	15.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	662.00460		0.66200	611.24960	0.61125	662.005	15.98	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			112.78610		112.78610	111.75977	111.75977			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	223.90000		0.22390	1,250.23000	1.25023	223.900		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	203.90000		0.20390	1,230.23000	1.23023	203.900		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	213.90000		0.21390	1,240.23000	1.24023	213.900		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future			8.88934		90.07518	8.96704	89.42452				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	3,020.75000		3.02075	3,671.41000	3.67141	3,020.750			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	2,932.06000		2.93206	3,582.72000	3.58272	2,932.060			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	2,843.50000		2.84350	3,494.16000	3.49416	2,843.500			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			431.78400		431.78400	430.15900	430.15900				0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	12,060.00000		1.20600	28,310.00000	2.83100	12,060.000			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	12,160.00000		1.21600	28,410.00000	2.84100	12,160.000			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	12,260.00000		1.22600	28,510.00000	2.85100	12,260.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			437.19400		437.19400	435.55100	435.55100				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	42,040.00000		4.20400	25,610.00000	2.56100	42,040.000			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	41,940.00000		4.19400	25,510.00000	2.55100	41,940.000			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	41,840.00000		4.18400	25,410.00000	2.54100	41,840.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
IGOV	On 07/02/2013	Index Future			197.48600		197.48600	195.51600	195.51600				0.00	0	608.00
IGOV	On 02/05/2013	Index Future			199.96100		199.96100	197.96700	197.96700				0.00	0	0.00
ILBI	On 07/02/2013	Index Future			526.48800		526.48800	522.47900	522.47900				0.00	0	169.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.11000	94.89000	5.37000	94.63000					0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000					0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.04000	94.96000	5.04000	94.96000					0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.02000	94.98000	5.02000	94.98000					0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.01000	94.99000	5.01000	94.99000					0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000	95.01000	4.99000	95.01000					0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000	94.98000	5.02000	94.98000					0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000	94.90000	5.10000	94.90000					0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000	94.78000	5.22000	94.78000					0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.35000	94.65000	5.36000	94.64000					0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.47000	94.53000	5.50000	94.50000					0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.24720	7.24720	7.24770	7.24770			10.65		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	959.90540	0.95991	960.40580	0.96041	959.905		25.61		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00540	0.00001	0.00580	0.00001	0.005		25.61		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	909.90550	0.90991	910.40600	0.91041	909.906		24.28		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00550	0.00001	0.00600	0.00001	0.006		24.28		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	859.90560		0.85991	860.40610	0.86041	859.906	22.95	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00560		0.00001	0.00610	0.00001	0.006	22.95	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	797.20560		0.79721	797.70620	0.79771	797.206	21.29	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00560		0.00001	0.00620	0.00001	0.006	21.29	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	617.21640		0.61722	617.71840	0.61772	617.216	17.74	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.01640		0.00002	0.01840	0.00002	0.016	17.74	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.31070		7.31070	7.31230	7.31230		9.46	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	434.88690		0.43489	436.68600	0.43669	434.887	9.77	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	24.18690		0.02419	24.38600	0.02439	24.187	9.77	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	426.09480		0.42609	427.90020	0.42790	426.095	9.74	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	25.39480		0.02539	25.60020	0.02560	25.395	9.74	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	443.72910		0.44373	445.52260	0.44552	443.729	9.79	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	23.02910		0.02303	23.22260	0.02322	23.029	9.79	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			6.98236		109.00320	7.04979	108.50685			0.00	0	1,640.00
R023	On 07/02/2013	Bond Future	7.04	Call	424.47000		0.42447	0.00000	0.00000	424.470		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	71.88000	0.07188	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	497.89000		0.49789	1.54000	0.00154	497.890		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	571.24000		0.57124	74.89000	0.07489	571.240		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.03866		106.39748	7.10836	105.89536			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	154.06000		0.15406	0.00000	0.00000	154.060		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	348.06000	0.34806	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	9.68000		0.00968	0.00000	0.00000	9.680		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	492.44000	0.49244	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	81.90000		0.08190	0.00000	0.00000	81.900		0.00	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	7.05	Put	0.00000	0.00000	420.22000	0.42022	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.09572	107.82949	7.16804	107.32069				0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,359.67000	1.35967	850.87000	0.85087	1,359.670			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	1,429.04000	1.42904	920.24000	0.92024	1,429.040			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	1,498.35000	1.49835	989.55000	0.98955	1,498.350			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			5.48822	124.65133	5.51570	124.57816			2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,098.29000	2.09829	2,028.18000	2.02818	2,098.290		2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	13.09000	0.01309	16.15000	0.01615	13.090		2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,659.71000	2.65971	2,587.53000	2.58753	2,659.710		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	3.49000	0.00349	4.48000	0.00448	3.490		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,173.03000	3.17303	3,100.13000	3.10013	3,173.030		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.80000	0.00080	1.07000	0.00107	0.800		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,301.31000	3.30131	3,228.33000	3.22833	3,301.310		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.54000	0.00054	0.73000	0.00073	0.540		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,429.49000	3.42949	3,356.45000	3.35645	3,429.490		2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.36000	0.00036	0.49000	0.00049	0.360		2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.51437	119.34473	5.54487	119.27087			2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	428.92000	0.42892	402.10000	0.40210	428.920		2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	828.01000	0.82801	875.05000	0.87505	828.010		2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	438.88000	0.43888	411.61000	0.41161	438.880		2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	813.64000	0.81364	860.23000	0.86023	813.640		2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	419.11000	0.41911	392.73000	0.39273	419.110		2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	842.54000	0.84254	890.02000	0.89002	842.540		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.57144	115.82677	5.61133	115.75168			1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	867.36000	0.86736	830.28000	0.83028	867.360		1.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Put	794.77000		0.79477	832.78000	0.83278	794.770	1.87		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	848.29000		0.84829	811.75000	0.81175	848.290	1.87		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	813.34000		0.81334	851.89000	0.85189	813.340	1.87		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	857.79000		0.85779	820.98000	0.82098	857.790	1.87		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	804.02000		0.80402	842.30000	0.84230	804.020	1.87		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			7.46556		127.43168	7.54339	126.65278		12.91		592,812,175.36	4,652	39,363.00
R186	On 07/02/2013	Bond Future	7.00	Call	964.48000		0.96448	800.19000	0.80019	964.480	12.63		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	5,768.21000		5.76821	6,382.82000	6.38282	5,768.210	12.63		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,752.85000		1.75285	1,490.61000	1.49061	1,752.850	12.72		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	3,945.85000		3.94585	4,462.51000	4.46251	3,945.850	12.72		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,879.97000		2.87997	2,505.53000	2.50553	2,879.970	12.82		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	2,534.47000		2.53447	2,938.93000	2.93893	2,534.470	12.82		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	8,566.76000		8.56676	7,892.44000	7.89244	8,566.760	13.24		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	374.28000		0.37428	478.86000	0.47886	374.280	13.24		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,046.42000		10.04642	9,337.16000	9.33716	10,046.420	13.35		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	224.68000		0.22468	294.32000	0.29432	224.680	13.35		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,333.61000		4.33361	3,847.47000	3.84747	4,333.610	12.91		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	1,519.54000		1.51954	1,812.30000	1.81230	1,519.540	12.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,072.46000		6.07246	5,489.52000	5.48952	6,072.460	13.06		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	857.56000		0.85756	1,053.52000	1.05352	857.560	13.06		0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	10,462.39000		10.46239	9,745.26000	9.74526	10,462.390	13.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	193.78000		0.19378	255.55000	0.25555	193.780	13.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	9,632.12000		9.63212	8,931.48000	8.93148	9,632.120	13.32		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
R186	On 07/02/2013	Bond Future	8.45	Put	259.72000		0.25972	337.98000	0.33798	259.720	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	9,797.59000		9.79759	9,093.41000	9.09341	9,797.590	13.33	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	245.16000		0.24516	319.88000	0.31988	245.160	13.33	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.53078		128.95985	7.61104	128.17172		13.00	0.00	0	212.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,657.88000		3.65788	3,312.24000	3.31224	3,657.880	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	4,857.13000		4.85713	5,299.62000	5.29962	4,857.130	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,568.85000		3.56885	3,229.05000	3.22905	3,568.850	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,968.23000		4.96823	5,416.56000	5.41656	4,968.230	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,613.20000		3.61320	3,270.48000	3.27048	3,613.200	12.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	4,912.46000		4.91246	5,357.87000	5.35787	4,912.460	12.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.68046		127.15418	7.76649	126.34511		13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,959.75000		8.95975	8,470.23000	8.47023	8,959.750	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,722.74000		4.72274	5,042.29000	5.04229	4,722.740	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,014.30000		9.01430	8,523.09000	8.52309	9,014.300	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,687.37000		4.68737	5,005.23000	5.00523	4,687.370	13.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,068.51000		9.06851	8,575.61000	8.57561	9,068.510	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,651.76000		4.65176	4,967.93000	4.96793	4,651.760	13.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,486.74000		12.48674	11,903.43000	11.90343	12,486.740	14.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,935.13000		2.93513	3,160.89000	3.16089	2,935.130	14.21	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.43916		217.43916	217.41433	217.41433			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,449.16000		4.44916	4,424.33000	4.42433	4,449.160		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

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	213.00	Call	4,439.16000		4.43916	4,414.33000	4.41433	4,439.160		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	4,429.16000		4.42916	4,404.33000	4.40433	4,429.160		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			284.41606		284.41606	283.11049	283.11049			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	5,426.06000		5.42606	4,120.49000	4.12049	5,426.060		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	5,416.06000		5.41606	4,110.49000	4.11049	5,416.060		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	5,406.06000		5.40606	4,100.49000	4.10049	5,406.060		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			287.98005		287.98005	286.65903	286.65903			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	5,590.05000		5.59005	4,269.03000	4.26903	5,590.050		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	5,580.05000		5.58005	4,259.03000	4.25903	5,580.050		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	5,570.05000		5.57005	4,249.03000	4.24903	5,570.050		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			5.08265		107.67541	5.10997	107.62561		1.41	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	165.41000		0.16541	148.93000	0.14893	165.410	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	352.82000		0.35282	386.14000	0.38614	352.820	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	959.15000		0.95915	914.07000	0.91407	959.150	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	21.20000		0.02120	25.92000	0.02592	21.200	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,012.46000		2.01246	1,962.77000	1.96277	2,012.460	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.26000		0.00026	0.37000	0.00037	0.260	1.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.25	Call	2,101.24000		2.10124	2,051.51000	2.05151	2,101.240	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.17000		0.00017	0.24000	0.00024	0.170	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,189.94000		2.18994	2,140.19000	2.14019	2,189.940	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.10000		0.00010	0.15000	0.00015	0.100	1.52	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.05962	108.96668		5.09105	108.91639		1.20	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	5.54000		0.00554	4.75000	0.00475	5.540	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,638.11000		1.63811	1,687.61000	1.68761	1,638.110	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	5.86000		0.00586	5.02000	0.00502	5.860	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,622.09000		1.62209	1,671.54000	1.67154	1,622.090	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.24000		0.00524	4.48000	0.00448	5.240	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,654.14000		1.65414	1,703.67000	1.70367	1,654.140	1.13	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.92602	107.50330		4.97253	107.45226		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	359.27000		0.35927	337.40000	0.33740	359.270	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	497.75000		0.49775	526.92000	0.52692	497.750	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	364.20000		0.36420	342.12000	0.34212	364.200	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	491.68000		0.49168	520.64000	0.52064	491.680	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	354.38000		0.35438	332.72000	0.33272	354.380	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	503.86000		0.50386	533.24000	0.53324	503.860	1.03	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			212.39382	212.39382		212.35343	212.35343			0.00	0	51,724.00
R202	On 07/02/2013	Bond Future	204.99	Call	7,403.82000		7.40382	7,363.43000	7.36343	7,403.820		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	7,393.82000		7.39382	7,353.43000	7.35343	7,393.820		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	7,383.82000		7.38382	7,343.43000	7.34343	7,383.820		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			215.05508		215.05508	215.01480	215.01480			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,015.08000		4.01508	3,974.80000	3.97480	4,015.080		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	4,005.08000		4.00508	3,964.80000	3.96480	4,005.080		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	3,995.08000		3.99508	3,954.80000	3.95480	3,995.080		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			5.96143		112.47531	5.99343	112.34173		4.40	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	213.78000		0.21378	193.27000	0.19327	213.780	4.32	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,991.79000		1.99179	2,104.86000	2.10486	1,991.790	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,169.67000		1.16967	1,094.67000	1.09467	1,169.670	4.43	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	551.17000		0.55117	609.75000	0.60975	551.170	4.43	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,205.23000		2.20523	2,099.24000	2.09924	2,205.230	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	187.35000		0.18735	214.94000	0.21494	187.350	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,555.22000		2.55522	2,442.56000	2.44256	2,555.220	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	129.97000		0.12997	150.89000	0.15089	129.970	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,918.81000		2.91881	2,800.69000	2.80069	2,918.810	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	88.08000		0.08808	103.54000	0.10354	88.080	4.58	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,021.42000		4.02142	3,893.46000	3.89346	4,021.420	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	25.42000		0.02542	31.04000	0.03104	25.420	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,838.78000		4.83878	4,707.48000	4.70748	4,838.780	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	8.72000		0.00872	11.00000	0.01100	8.720	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,378.37000		2.37837	2,268.91000	2.26891	2,378.370	4.54	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	156.57000		0.15657	180.69000	0.18069	156.570	4.54	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.00544		109.66769	6.03939	109.53274		4.38	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,015.31000		1.01531	959.74000	0.95974	1,015.310	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,435.74000		1.43574	1,515.12000	1.51512	1,435.740	4.36	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
R203	On 02/05/2013	Bond Future	5.91	Call	1,033.53000		1.03353	977.27000	0.97727	1,033.530	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,414.00000		1.41400	1,492.69000	1.49269	1,414.000	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	997.29000		0.99729	942.41000	0.94241	997.290	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,457.70000		1.45770	1,537.77000	1.53777	1,457.700	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.11133		108.53056	6.15049	108.39258		4.44	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,645.16000		1.64516	1,583.24000	1.58324	1,645.160	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,038.60000		2.03860	2,114.66000	2.11466	2,038.600	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,661.83000		1.66183	1,599.49000	1.59949	1,661.830	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,019.86000		2.01986	2,095.50000	2.09550	2,019.860	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,628.59000		1.62859	1,567.09000	1.56709	1,628.590	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,057.46000		2.05746	2,133.94000	2.13394	2,057.460	4.41	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			6.18168		109.97143	6.22394	109.75578		5.97	135,814,716.05	1,235	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,514.00000		5.51400	5,305.81000	5.30581	5,514.000	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	27.63000		0.02763	35.09000	0.03509	27.630	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,262.83000		6.26283	6,051.07000	6.05107	6,262.830	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	12.78000		0.01278	16.67000	0.01667	12.780	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,592.94000		8.59294	8,377.62000	8.37762	8,592.940	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.76000		0.00076	1.09000	0.00109	0.760	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,823.29000		8.82329	8,607.89000	8.60789	8,823.290	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.55000		0.00055	0.80000	0.00080	0.550	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,053.06000		9.05306	8,837.59000	8.83759	9,053.060	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.40000		0.00040	0.58000	0.00058	0.400	6.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.22983		111.29022	6.27423	111.07210		6.09	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,895.38000		1.89538	1,785.71000	1.78571	1,895.380	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,550.91000		1.55091	1,659.36000	1.65936	1,550.910	6.11	0.00	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	6.31	Call	1,922.01000		1.92201	1,811.35000	1.81135	1,922.010	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,528.56000		1.52856	1,636.02000	1.63602	1,528.560	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,868.96000		1.86896	1,760.28000	1.76028	1,868.960	6.10	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,573.50000		1.57350	1,682.94000	1.68294	1,573.500	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.34207		110.27381	6.39189	110.05036		6.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,494.11000		2.49411	2,387.73000	2.38773	2,494.110	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,683.25000		2.68325	2,800.32000	2.80032	2,683.250	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,516.04000		2.51604	2,409.05000	2.40905	2,516.040	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,660.18000		2.66018	2,776.64000	2.77664	2,660.180	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,332.13000		4.33213	4,184.83000	4.18483	4,332.130	6.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,426.56000		1.42656	1,502.71000	1.50271	1,426.560	6.31	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,472.29000		2.47229	2,366.53000	2.36653	2,472.290	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,706.45000		2.70645	2,824.14000	2.82414	2,706.450	6.13	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			5.06318		102.74391	5.08686	102.72244		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	20.47000		0.02047	17.90000	0.01790	20.470	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	295.92000		0.29592	314.82000	0.31482	295.920	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	81.09000		0.08109	73.30000	0.07330	81.090	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	138.39000		0.13839	152.07000	0.15207	138.390	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	799.44000		0.79944	778.07000	0.77807	799.440	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.28000		0.00028	0.38000	0.00038	0.280	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	844.09000		0.84409	822.69000	0.82269	844.090	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.17000		0.00017	0.24000	0.00024	0.170	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	888.76000		0.88876	867.33000	0.86733	888.760	0.69	0.00	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	6.05	Put	0.10000	0.00010	0.14000	0.00014	0.100	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.01494	103.97585	5.04650	103.95432		0.51	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000	0.00002	0.02000	0.00002	0.020	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,112.41000	1.11241	1,133.94000	1.13394	1,112.410	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000	0.00002	0.02000	0.00002	0.020	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,105.46000	1.10546	1,126.99000	1.12699	1,105.460	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000	0.00002	0.01000	0.00001	0.020	0.48	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,119.36000	1.11936	1,140.88000	1.14088	1,119.360	0.48	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.00696	103.02614	4.12661	103.00469		0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	89.08000	0.08908	76.06000	0.07606	89.080	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	36.54000	0.03654	44.97000	0.04497	36.540	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	90.23000	0.09023	77.11000	0.07711	90.230	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	35.90000	0.03590	44.23000	0.04423	35.900	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	87.94000	0.08794	75.01000	0.07501	87.940	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	37.20000	0.03720	45.72000	0.04572	37.200	0.15	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.48674	104.75625	6.53385	104.49056		7.27	0.00	0	6,643.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,405.08000	6.40508	6,147.88000	6.14788	6,405.080	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	29.22000	0.02922	37.71000	0.03771	29.220	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,119.43000	7.11943	6,858.64000	6.85864	7,119.430	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	15.29000	0.01529	20.19000	0.02019	15.290	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,150.20000	9.15020	8,885.29000	8.88529	9,150.200	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	1.88000	0.00188	2.66000	0.00266	1.880	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,401.49000	9.40149	9,136.40000	9.13640	9,401.490	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	1.41000	0.00141	2.01000	0.00201	1.410	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,652.07000	9.65207	9,386.85000	9.38685	9,652.070	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	1.05000	0.00105	1.52000	0.00152	1.050	7.65	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.54277	106.01231	6.59193	105.74363		7.45	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
R207	On 02/05/2013	Bond Future	6.45	Call	1,757.11000	1.75711	1,640.69000	1.64069	1,757.110	7.44		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,266.46000	2.26646	2,418.72000	2.41872	2,266.460	7.44		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,782.55000	1.78255	1,664.96000	1.66496	1,782.550	7.44		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,236.85000	2.23685	2,387.94000	2.38794	2,236.850	7.44		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,731.90000	1.73190	1,616.63000	1.61663	1,731.900	7.44		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,296.34000	2.29634	2,449.75000	2.44975	2,296.340	7.44		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.67019	105.24598	6.72446	104.97056		7.67		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,159.99000	3.15999	3,022.63000	3.02263	3,159.990	7.66		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,008.59000	3.00859	3,146.65000	3.14665	3,008.590	7.66		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,185.87000	3.18587	3,047.79000	3.04779	3,185.870	7.66		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,983.75000	2.98375	3,121.09000	3.12109	2,983.750	7.66		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,134.22000	3.13422	2,997.58000	2.99758	3,134.220	7.66		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,033.58000	3.03358	3,172.36000	3.17236	3,033.580	7.66		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			6.58559	103.51517	6.64794	103.12589		8.54		0.00	0	18,998.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,406.42000	8.40642	8,023.33000	8.02333	8,406.420	9.00		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	15.22000	0.01522	21.41000	0.02141	15.220	9.00		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,683.71000	8.68371	8,299.50000	8.29950	8,683.710	9.00		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	12.06000	0.01206	17.13000	0.01713	12.060	9.00		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,912.50000	12.91250	12,523.33000	12.52333	12,912.500	9.00		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.16000	0.00016	0.27000	0.00027	0.160	9.00		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	285.98000	0.28598	236.33000	0.23633	285.980	8.31		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,034.32000	4.03432	4,373.95000	4.37395	4,034.320	8.31		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,184.47000	7.18447	6,809.19000	6.80919	7,184.470	9.00		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
R208	On 07/02/2013	Bond Future	7.78	Put	39.94000	0.03994	53.94000	0.05394	39.940	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Call	7,573.14000	7.57314	7,194.78000	7.19478	7,573.140	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Put	29.69000	0.02969	40.61000	0.04061	29.690	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Call	8,128.80000	8.12880	7,747.04000	7.74704	8,128.800	9.00	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Put	19.11000	0.01911	26.63000	0.02663	19.110	9.00	0.00	0	0.00	
R208	On 02/05/2013	Bond Future			6.63634	101.36359	6.70107	100.96979		9.01	0.00	0	47.00	
R208	On 02/05/2013	Bond Future	6.66	Call	2,377.43000	2.37743	2,185.28000	2.18528	2,377.430	8.99	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.66	Put	2,233.27000	2.23327	2,434.92000	2.43492	2,233.270	8.99	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Call	2,316.17000	2.31617	2,127.33000	2.12733	2,316.170	8.98	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Put	2,293.85000	2.29385	2,498.81000	2.49881	2,293.850	8.98	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Call	2,346.68000	2.34668	2,156.19000	2.15619	2,346.680	8.99	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Put	2,263.41000	2.26341	2,466.72000	2.46672	2,263.410	8.99	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			6.75452	100.76137	6.82509	100.35738		9.38	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	3,757.26000	3.75726	3,551.32000	3.55132	3,757.260	9.34	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	3,439.49000	3.43949	3,637.54000	3.63754	3,439.490	9.34	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	6,083.10000	6.08310	5,811.13000	5.81113	6,083.100	9.60	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	1,915.00000	1.91500	2,047.02000	2.04702	1,915.000	9.60	0.00	0	230.00	
R208	On 07/11/2013	Bond Future	6.79	Call	3,699.25000	3.69925	3,495.35000	3.49535	3,699.250	9.34	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	3,495.89000	3.49589	3,695.98000	3.69598	3,495.890	9.34	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	3,728.20000	3.72820	3,523.27000	3.52327	3,728.200	9.34	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	3,467.61000	3.46761	3,666.67000	3.66667	3,467.610	9.34	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R209	On 07/02/2013	Bond Future			8.27716	81.56732	8.35439	80.91051		15.91	0.00	0	11,374.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.63	Call	3,901.27000		3.90127	3,456.84000	3.45684	3,901.270	15.97	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	968.34000		0.96834	1,180.72000	1.18072	968.340	15.97	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,098.49000		5.09849	4,588.60000	4.58860	5,098.490	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	577.84000		0.57784	724.76000	0.72476	577.840	16.07	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,862.67000		5.86267	5,320.41000	5.32041	5,862.670	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	414.23000		0.41423	528.78000	0.52878	414.230	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	6,583.60000		6.58360	6,016.33000	6.01633	6,583.600	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	300.59000		0.30059	390.13000	0.39013	300.590	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,849.28000		6.84928	6,273.98000	6.27398	6,849.280	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	266.50000		0.26650	348.01000	0.34801	266.500	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,188.42000		6.18842	5,634.25000	5.63425	6,188.420	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	358.76000		0.35876	461.40000	0.46140	358.760	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,517.43000		6.51743	5,952.25000	5.95225	6,517.430	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	309.67000		0.30967	401.30000	0.40130	309.670	16.18	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.34191		79.40386	8.42108	78.73935		18.24	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,421.16000		2.42116	2,176.66000	2.17666	2,421.160	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	5,304.50000		5.30450	5,724.51000	5.72451	5,304.500	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,356.36000		2.35636	2,116.65000	2.11665	2,356.360	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	5,418.61000		5.41861	5,843.41000	5.84341	5,418.610	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,388.73000		2.38873	2,146.62000	2.14662	2,388.730	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	5,361.45000		5.36145	5,783.85000	5.78385	5,361.450	18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.48976		78.44781	8.57349	77.76547		21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,680.04000		7.68004	7,282.64000	7.28264	7,680.040	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,119.74000		5.11974	5,404.68000	5.40468	5,119.740	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,816.50000		10.81650	10,336.32000	10.33632	10,816.500	21.99	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,168.84000		3.16884	3,371.00000	3.37100	3,168.840	21.99	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,594.04000		7.59404	7,199.29000	7.19929	7,594.040	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,189.78000		5.18978	5,477.37000	5.47737	5,189.780	21.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	7,637.00000		7.63700	7,240.92000	7.24092	7,637.000	21.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,154.66000		5.15466	5,440.92000	5.44092	5,154.660	21.42	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			163.58590		163.58590	163.55620	163.55620			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	6,595.90000		6.59590	6,566.20000	6.56620	6,595.900		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	6,585.90000		6.58590	6,556.20000	6.55620	6,585.900		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	6,575.90000		6.57590	6,546.20000	6.54620	6,575.900		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			163.78338		163.78338	163.75385	163.75385			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,643.38000		2.64338	2,613.85000	2.61385	2,643.380		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	2,633.38000		2.63338	2,603.85000	2.60385	2,633.380		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	2,623.38000		2.62338	2,593.85000	2.59385	2,623.380		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
R211	On 07/02/2013	Bond Future			125.70561		125.70561	125.68795	125.68795			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,715.61000		2.71561	2,697.95000	2.69795	2,715.610		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

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	123.00	Call	2,705.61000	2.70561	2,687.95000	2.68795	2,705.610		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	2,695.61000	2.69561	2,677.95000	2.67795	2,695.610		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			127.28077	127.28077	127.26326	127.26326			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,590.77000	1.59077	1,573.26000	1.57326	1,590.770		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	1,580.77000	1.58077	1,563.26000	1.56326	1,580.770		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	1,570.77000	1.57077	1,553.26000	1.55326	1,570.770		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			131.53654	131.53654	131.51443	131.51443			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	2,546.54000	2.54654	2,524.43000	2.52443	2,546.540		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	2,536.54000	2.53654	2,514.43000	2.51443	2,536.540		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	2,526.54000	2.52654	2,504.43000	2.50443	2,526.540		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			133.18478	133.18478	133.16282	133.16282			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,094.78000	2.09478	2,072.82000	2.07282	2,094.780		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	2,084.78000	2.08478	2,062.82000	2.06282	2,084.780		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	2,074.78000	2.07478	2,052.82000	2.05282	2,074.780		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			7.99851		93.73349	8.10137	92.83375		15.76	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	7,769.28000		7.76928	6,982.86000	6.98286	7,769.280	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	307.87000		0.30787	421.19000	0.42119	307.870	16.06	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,116.47000		8.11647	7,318.35000	7.31835	8,116.470	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	268.00000		0.26800	369.62000	0.36962	268.000	16.09	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	8,465.59000		8.46559	7,656.70000	7.65670	8,465.590	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	232.73000		0.23273	323.58000	0.32358	232.730	16.11	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	8,816.21000		8.81621	7,997.48000	7.99748	8,816.210	16.13	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	201.60000		0.20160	282.61000	0.28261	201.600	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.06240		91.32330	8.16795	90.41292		16.96	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,093.72000		3.09372	2,714.48000	2.71448	3,093.720	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,877.43000		4.87743	5,408.57000	5.40857	4,877.430	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,019.62000		3.01962	2,646.80000	2.64680	3,019.620	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,982.35000		4.98235	5,519.91000	5.51991	4,982.350	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,056.53000		3.05653	2,680.51000	2.68051	3,056.530	16.80	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,929.69000		4.92969	5,464.05000	5.46405	4,929.690	16.80	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.21209		90.30321	8.32408	89.36834		18.21	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,962.42000		7.96242	7,405.42000	7.40542	7,962.420	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,704.27000		4.70427	5,082.14000	5.08214	4,704.270	18.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,870.57000		7.87057	7,317.33000	7.31733	7,870.570	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,772.02000		4.77202	5,153.65000	5.15365	4,772.020	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,916.45000		7.91645	7,361.33000	7.36133	7,916.450	18.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,738.04000		4.73804	5,117.79000	5.11779	4,738.040	18.28	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.31184		83.38009	8.39417	82.64079		17.39	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,799.17000		3.79917	3,336.12000	3.33612	3,799.170	17.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Put	1,345.93000		1.34593	1,622.18000	1.62218	1,345.930	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,855.55000		3.85555	3,388.44000	3.38844	3,855.550	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,316.43000		1.31643	1,588.62000	1.58862	1,316.430	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,912.27000		3.91227	3,441.14000	3.44114	3,912.270	17.45	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,287.44000		1.28744	1,555.61000	1.55561	1,287.440	17.45	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			1.39640		1.39640	1.41030	1.41030		11.93	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,184.00420		0.21840	2,323.00000	0.23230	2,184.004	28.85	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00420		0.00000	0.00000	0.00000	0.004	28.85	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,684.00390		0.16840	1,823.00010	0.18230	1,684.004	22.00	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00390		0.00000	0.00010	0.00000	0.004	22.00	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,184.01660		0.11840	1,323.01920	0.13230	1,184.017	16.90	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.01660		0.00000	0.01920	0.00000	0.017	16.90	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	565.01350		0.05650	703.94510	0.07039	565.013	12.30	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	1.01350		0.00010	0.94510	0.00009	1.013	12.30	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	466.13400		0.04661	604.83460	0.06048	466.134	11.56	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	2.13400		0.00021	1.83460	0.00018	2.134	11.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.40360		1.40360	1.41710	1.41710		13.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,096.62950		0.10966	1,215.48510	0.12155	1,096.629	12.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	60.62950		0.00606	44.48510	0.00445	60.629	12.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,011.70680		0.10117	1,127.49370	0.11275	1,011.707	12.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	75.70680		0.00757	56.49370	0.00565	75.707	12.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,184.02620		0.11840	1,305.61240	0.13056	1,184.026	12.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	48.02620		0.00480	34.61240	0.00346	48.026	12.93	0.00	0	0.00
Total for Derivatives :												1,435,957,127.11	122,342	1 692 177.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>											
AA02	On 28/03/2016	Spot Bond	100.19948	13.46723	100.19948	13.43418			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	20.04612	111.91291	19.99696			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	10.37525	100.28788	10.34978			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.82507	107.66087	10.79934			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.00000	0.08028	100.00000	0.07968			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.04014	100.00000	0.03984			0.00	0	500,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.95146	8.00000	44.93235			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	107.14067	8.00000	107.09511			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.94692	103.39172	22.89415		103,288,328,280.00	999,000	13,899,000.00	
AB07	On 07/03/2014	Spot Bond	104.36845	42.89656	104.36845	42.79716			0.00	0	7,917,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.96378	101.36321	9.93934			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.64973	113.91613	11.62074			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	65.91762	100.27783	65.75578			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	62.96680	211.62296	62.74467			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.75798	129.44081	26.67670			0.00	0	300,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.13532	262.36064	2.12552			0.00	0	1,000,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.89730	100.84946	19.84872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	100.44837	45.26328	100.44837	45.15199			1,205,380,440,000.00	12,000,000	3,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	14.04502	100.42180	14.01049			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	9.05275	100.43468	9.03049			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.54892	100.45423	8.52789			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.62108	100.46712	8.59988			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.97289	111.10270	24.91200			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	24.35581	103.51808	24.29429			0.00	0	200,000.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.55853	105.34380	30.48718			21,490,135,200.00	204,000	204,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.57992	101.94970	31.50123			0.00	0	1,700,000.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	19.73304	101.07971	19.68370			0.00	0	600,000.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.55339	99.99989	12.52298			0.00	0	200,000.00
ABL14	On 09/10/2015	Spot Bond	100.00000	14.20807	100.00000	14.10143			0.00	0	600,000.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.55202	100.00000	3.52536			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	88.56851	103.66357	88.35869			143,677,708,020.00	1,386,000	1,754,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	60.09794	107.24687	59.95556			52,443,719,430.00	489,000	1,478,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	66.93148	102.43496	66.76400			2,458,439,040,000.00	24,000,000	300,000.00
ABL9	On 19/02/2013	Spot Bond	100.00000	85.76975	100.00000	85.57304			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On 15/02/2013	Spot Bond	100.85053	86.89190	100.85053	86.68932				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	63.02942	211.08307	62.80742				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.79502	133.30786	34.68708				0.00	0	1,000,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.36379	119.08892	19.30837				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.28009	109.87287	8.25774				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.21364	118.65286	22.15748				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.74848	99.88052	16.70794				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.38729	100.32050	12.35721				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.83017	100.26386	11.80113				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.82357	100.35503	11.78613				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.80221	104.30633	6.78469				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.61678	100.00000	24.48579				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.22715	158.84518	3.21588				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.33866	152.12037	11.30046				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.73789	164.13952	4.72105				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	108.44347	141.35498	108.09579				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.10363	161.61787	3.09265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On 31/03/2013	Spot Bond	211.55410	62.97478	211.55410	62.75267			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	62.96566	211.63281	62.74353			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	79.07694			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.64141	69.59203	6.63183			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.64141	69.59203	6.63183			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	82.66958	100.66669	82.48447			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.20741	84.61000	11.18860			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.14037	93.01000	17.10952			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.63718	100.38164	12.28390			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.20741	95.94000	15.17941			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.60859	100.00000	28.55432			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.24144	94.42000	14.21552			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.34351	95.33000	13.31872			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.30212	89.17000	28.25191			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.26693	92.44000	26.21894			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.46835	100.10161	10.43564			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.29239	99.93416	10.26027			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.68061	90.18000	25.63454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	122.92857	18.59762	122.92857	21.41984			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.48289	111.67000	18.46044			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.83149	97.51000	21.79002			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.41176	95.63000	21.37166			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.68086	97.02000	20.64173			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.67952	100.23447	8.65206			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.78084	119.76186	20.72703			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	72.50425	94.20000	72.37253			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.89112	99.90991	10.84327			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.74530	94.15000	18.71060			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.47746	94.84000	17.44492			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.18843	99.13676	3.17362			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.24277	143.60519	2.23610			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.87780	186.40405	1.87102			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.94151	100.00000	13.91484			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.58287	100.00000	13.55659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	111.64771	11.75219	111.64771	11.72342				60,178,115,690.00	539,000	5,535,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.14075	108.15845	20.09271				49,428,411,650.00	457,000	10,150,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.36936	102.54996	8.35034				52,300,479,600.00	510,000	5,637,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.26729	94.96915	11.24313				0.00	0	39,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.99490	108.39757	15.95668				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.26147	122.68013	31.17098				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	118.88785	4.00000	118.84112				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	2.09880	266.98405	2.08905				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.40736	120.37770	5.39199				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.52748	121.95151	3.51737				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	60.11452	99.40204	59.96967				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	99.13352	100.37243	98.86750				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	66.65503	100.40649	66.49118				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.76730	100.00000	21.71457				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	56.40006	100.91878	56.25925				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	91.80526	99.79614	91.58121				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	56.40006	100.91878	56.25925				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	87.55225	101.24381	87.34550				3,442,289,540,000.00	34,000,000	17,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL027	On 20/05/2013	Spot Bond			107.32702	72.40860	107.32702	72.26409				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			108.29483	23.38158	108.29483	23.32575				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			101.29798	17.43483	101.29798	17.39211				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			101.33324	17.66401	101.33324	17.62071				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			101.83296	20.90586	101.83296	20.85439				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond			100.38145	66.39944	100.38145	66.23625				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond			100.37804	66.36458	100.37804	66.20149				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond			101.26271	17.20555	101.26271	17.16339				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond			53.29666	8.16995	53.29666	8.16039				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond			100.00000	89.65753	100.00000	89.44149				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond			100.00000	89.65753	100.00000	89.44149				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond			100.96976	38.93278	100.96976	38.83766				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond			100.25039	45.02135	100.25039	44.91205				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond			100.00000	17.39461	100.00000	17.36161				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.42346	66.82930	100.42346	66.66501				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond			100.44432	18.93075	100.44432	18.88420				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.49129	19.84334	100.49129	19.79452				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.52377	100.42335	18.47823				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.79877	100.43752	18.75255				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.91975	100.44375	18.87323				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.31637	101.50954	12.28892				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.31637	101.50954	12.28892				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.38037	101.51908	12.35278				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.80797	100.41204	14.77157				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.38037	101.51908	12.35278				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.25236	101.49999	12.22506				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.74327	78.26156	34.68843				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.62943	100.40403	23.57135				0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	99.16436	100.37805	98.89895				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	45.53864	100.39793	45.42671				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.50348	100.28977	14.46786				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	45.53864	100.39793	45.42671				0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	99.16436	100.37805	98.89895				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	100.42907	9.40520	100.42907	9.38207		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.44304	9.39845	100.44304	9.37534		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.44869	9.41168	100.44869	9.38854		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.43737	9.16888	100.43737	9.14633		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.36953	45.13793	100.36953	45.02702		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.41205	9.65269	100.41205	9.62897		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	99.88150	92.04712	99.88150	91.81953		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	99.98291	62.93664	99.98291	62.78420	2,399,589,840,000.00		24,000,000	0.00
ACL103		On 18/01/2013	Spot Bond	99.88150	92.04712	99.88150	91.81953		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	108.24656	11.57184	108.24656	11.54143		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.37811	45.25813	100.37811	45.14692		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	104.10799	46.92031	104.10799	46.81356		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	101.33364	40.72372	101.33364	40.62390		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.54682	8.11475	101.54682	8.09482		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.38458	8.06334	102.38458	8.04339		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	8.69731	100.00000	8.68080		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.42788	41.16750	101.42788	41.06649		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	3.69304	100.00000	3.68483		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	4.74065	100.00000	4.73005				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.16006	71.11496	13.14071				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.69944	132.65083	2.69186				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.80371	132.65812	2.79585				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.13032	100.42332	7.11278				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.31895	100.93790	27.25222				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.31895	100.93790	27.25222				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.16750	101.42788	41.06649				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.97188	100.82870	26.90606				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.57263	100.40912	30.49747				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.53058	100.40572	30.45554				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	6.91244	101.67963	6.89526				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.47909	100.74141	10.45297				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	6.90284	101.67956	6.88568				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.00695	102.34980	11.98001				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	97.58364	100.42347	97.32234				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	12.06269	102.41855	12.03560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	100.57096	21.95612	100.57096	21.90207		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.76241	9.88431	100.76241	9.85994		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.26297	9.34468	100.26297	9.32174		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.42504	7.14326	100.42504	7.12569		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.60514	59.40138	101.60514	59.25217		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.61305	42.94045	100.61305	42.85403		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.35023	42.86250	100.35023	42.77644		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.41612	9.33434	100.41612	9.31559		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	101.07263	39.55114	101.07263	39.45440		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.37072	20.97504	100.37072	20.93291		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.36105	20.83831	100.36105	20.79646		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.37982	21.10371	100.37982	21.06132		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.41498	9.31546	100.41498	9.29673		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.39511	8.98483	100.39511	8.96677		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.37243	20.99917	100.37243	20.95699		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.37868	21.08763	100.37868	21.04528		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	100.58046	11.62565	100.58046	11.60709		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.38479	15.20716	100.38479	15.17663		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	100.37527	21.03938	100.37527	20.99712			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.00796	100.52552	31.92920			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.19141	100.96473	18.14647			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.49445	100.34943	43.38758			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.75341	109.48099	7.74024			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.52431	100.41322	8.50337			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.34539	103.04527	3.33904			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.56803	100.37811	21.51503			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.07731	100.37910	16.03780			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	8.45917	100.39881	8.43837			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.35475	100.41280	7.33666			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	6.87142	100.38479	6.85453			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	64.43100	100.37751	64.22698			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.65336	100.41000	30.55626			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.22131	100.39600	16.16993			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	8.12634	100.42679	8.10060			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	7.72094	100.39881	7.69648		401,595,240,000.00	4,000,000	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	100.41560	6.45965	100.41560	6.43919			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	7.85070	100.40776	7.82583			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.02750	101.11287	6.00829			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.69102	100.39293	4.67616			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14666	100.41672	0.14619			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14660	100.42399	0.14613			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	63.94274	100.31940	63.65457			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	63.94199	100.32262	63.65381			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	12.46038	100.00000	12.38406			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.30692	100.00000	8.25604			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04257	100.00000	0.04230			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04257	100.00000	0.04230			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.44522	100.00000	2.42847			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.62661	100.00000	1.61508			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.43424	100.00000	2.41636			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.39420	100.00000	2.37224			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.36305	100.00000	2.33797			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	4.08063	100.00000	4.07150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02701	100.00000	100.00000	0.02669			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02701	100.00000	100.00000	0.02669			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	103.63490	103.90964	103.34320				0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	103.60532	103.89068	103.31374				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	78.45350	102.86773	78.28827				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.72029	100.00000	3.71128				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	27.05683	100.89131	26.99076				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.64185	100.99451	27.57430				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	28.03150	101.06323	27.96295				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	19.38714	100.00000	19.24163				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	20.08416	100.00000	19.93341				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	21.01352	100.00000	20.85580				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.51530	104.59347	10.49089			25,102,432,800.00	240,000	4,568,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.61888	122.89930	10.59097				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.52780	100.00000	33.44658				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.00476	113.22249	16.96267			12,341,251,410.00	109,000	9,333,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.08725	100.00000	32.00952				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.84084	100.00000	12.81226			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.62238	151.06546	3.61017			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.99693	125.57279	35.90173			0.00	0	10,000,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	55.56213	100.00000	55.14509			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.72584	100.26923	11.69736			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.26013	108.77896	11.23329			0.00	0	1,026,000.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.41213	99.90066	22.34222		1,998,013,200,000.00		20,000,000	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.51814	99.89602	10.48534			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	45.05840	100.00000	44.91772			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.57751	112.73330	19.52949		10,484,196,900.00		93,000	84,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.64668	100.19041	10.62084			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	67.34773	100.45105	67.18213			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	58.94755	102.32887	58.81313			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.27900	100.17231	31.20311			0.00	0	700,000.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.05094	103.90134	29.98194			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.27697	108.14051	12.24785			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	40.37726	101.25961	40.27834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.52676	104.66313	19.47748				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	66.60265	100.27024	66.44091				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.06018	102.35861	22.00561				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.04851	102.28416	21.99401				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.42347	100.27011	15.38602				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.78919	102.23278	18.74276				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.43026	103.79822	14.39412				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.81859	100.27685	17.77531				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.81859	100.27685	17.77531				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.81858	100.27691	17.77530				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.56631	101.50925	18.52072				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.52121	102.45999	19.47288				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.06018	102.35861	22.00561				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.83738	102.86494	16.79554				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.94761	102.39307	12.91557				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.08107	100.26206	15.04446				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.72476	100.25556	13.69144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.72476	100.25556	13.69144			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.33495	100.24109	33.25402			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	96.45450	100.18420	96.20611			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.46108	100.00000	20.41151			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.98055	100.92479	12.93969			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.69269	100.32752	13.64981			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.87802	99.23300	11.84118			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.99236	99.11456	1.98619			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.37945	100.00000	2.36888			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	60.93782	100.18154	60.66650			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.96198	100.00000	7.92317			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	8.77913	100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.80313	104.64060	22.74559			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.72659	103.89800	19.67714			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.69318	102.66503	18.64682			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.89367	100.33517	13.85017			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.01770	100.00000	6.00631			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.25624	100.00000	22.20233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.25569	100.00000	20.20661			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.50351	100.00000	12.47322			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.50351	100.00000	12.47322			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.11734	100.00000	15.08072			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.09891	100.00000	13.06719			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	80.32653	100.44416	80.14936			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	34.42241	100.27701	34.33789			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.42976	100.28373	21.37714			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		96,500,000,000,000.00	965,000,000	400,000,000.00	
BD0202	On 31/12/2018	Spot Bond	165.86185	3.08139	165.86185	3.07130			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.18781	134.98268	9.16633			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.50975	135.23863	10.48515			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.27988	98.54987	9.25947			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.92500	101.43384	40.82458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	100.16538	64.80475	100.16538	64.64753			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	39.26237	101.00289	39.16640			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.88590	100.89815	38.79094			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	64.71543	102.94694	64.55454			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	59.48428	101.21182	59.33861			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	96.50291	100.25001	96.25425			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.10469	100.66600	7.08700			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.95484	100.38899	31.87630			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.08004	100.00000	34.97051			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	68.77392	100.00000	68.62254			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.81352	101.42461	10.78699			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.86571	101.43555	10.83905			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.02224	101.46836	10.99519			0.00	0	400,000.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.54346	101.57774	11.51511			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.06383	101.68711	12.03416			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.51635	101.99310	13.48303			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.98173	100.00000	3.97208			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.34072	101.25226	10.31539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.69949	101.32200	10.67325			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.85312	101.35188	10.82651			0.00	0	400,000.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.90432	101.36184	10.87758		40,544,736,000,000.00	400,000,000	400,000,000.00	
BG32B	On 30/10/2016	Spot Bond	101.48134	11.51807	101.48134	11.48979		7,712,581,840,000.00	76,000,000	76,000,000.00	
BG32C	On 30/10/2016	Spot Bond	101.64062	12.33464	101.64062	12.30433			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.89575	100.00000	3.88631			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.89575	100.00000	3.88631			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.71840	100.41538	10.23418		4,819,938,240,000.00	48,000,000	0.00	
BG42A2	On 15/03/2017	Spot Bond	100.45116	9.24042	100.45116	10.89072			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.38273	100.46091	11.06972			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.77458	105.04449	12.74482		42,017,796,000,000.00	400,000,000	400,000,000.00	
BG42B	On 15/03/2017	Spot Bond	100.49015	9.80952	100.49015	11.60657		4,622,546,900,000.00	46,000,000	46,000,000.00	
BG42C	On 15/06/2017	Spot Bond	100.54199	9.65827	100.54199	11.65322			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.09644	109.02542	34.01590		59,091,777,640.00	542,000	3,740,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	12.69437	100.00000	12.59910			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On 25/01/2013	Spot Bond	98.45450	89.17566	98.45450	88.96167			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	65.04667	95.58562	64.92724			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.23809	100.78103	14.20336			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.63939	100.00000	6.62331			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.95058	100.94045	6.93360			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.25653	100.78378	14.22175			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.56071	100.82929	14.52517		18,361,325,573,994.00	182,103,093	182,103,093.00	
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.11325	100.91196	15.07634		3,811,862,000,154.60	37,774,135	37,774,135.00	
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.40863	101.25521	17.36598		0.00	0	0.00	
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.49591	101.82396	13.46268		5,193,021,960,000.00	51,000,000	51,000,000.00	
BMWFO3	On 15/06/2013	Spot Bond	100.43475	67.20117	100.43475	67.03595			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	64.72072	100.66283	64.56300		3,221,210,560,000.00	32,000,000	0.00	
BSR08	On 07/12/2012	Spot Bond	102.16271	68.26293	102.16271	68.26291		0.00	0	0.00	
BSR09	On 20/12/2013	Spot Bond	100.41213	44.84114	100.41213	44.69909		0.00	0	0.00	
BSR10	On 07/06/2013	Spot Bond	100.00000	71.10106	100.00000	70.97036		20,000,000,000,000.00	200,000,000	100,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.64713	100.00000	9.62375		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	117.90266	27.58573	117.90266	27.51519				31,126,302,240.00	264,000	3,985,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.53041	125.14109	14.49145				1,126,269,810.00	9,000	9,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.19270	102.03851	13.16015				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	40.53256	101.32226	40.43321				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.74275	111.35530	14.70674				36,079,117,200.00	324,000	8,890,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.11972	105.54647	14.08669				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.71812	101.86680	10.69172				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.17010	106.76252	15.13487				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.55054	100.85304	20.48590				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.26043	107.65219	11.23367				73,957,054,530.00	687,000	4,181,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.58117	101.28817	10.53415				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.33441	101.82280	12.28743				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.85784	100.00000	11.76884				200,000,000,000.00	2,000,000	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.04142	122.47945	15.99960				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.57817	118.42047	15.53864				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.88627	117.20315	11.85603				0.00	0	38,134,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.45863	100.88420	13.42504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	104.14474	18.14353	104.14474	18.11369			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	34.03176	100.00000	33.77353			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	86.30859	101.65048	86.10744			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	34.31117	102.86721	34.22591			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.26462	103.30382	24.20411			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	20.70739	100.80383	20.59721			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	98.97755	100.33426	98.71275			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	100.18872	100.61895	99.91923			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.81576	100.74860	36.72499			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	66.68407	100.40933	66.52015			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	79.07694			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	79.07694			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	79.07694			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	79.07694			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	66.68407	100.40933	66.52015			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	66.68407	100.40933	66.52015			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	56.37670	100.91360	56.23594			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	66.71311	100.41216	66.54912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.38376	66.42266	100.38376	66.25942				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	66.19028	100.36102	66.02765				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	84.60138	100.95747	84.40888				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.57816	101.78237	20.52751				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	64.86863	100.19516	64.71121				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.45066	101.76269	20.40033				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	66.42267	100.38372	66.25944				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	66.21934	100.36383	66.05663				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	21.12420	101.86667	21.07217				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	56.74525	100.97002	56.60659				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	56.74941	100.92517	56.61079				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	56.79518	101.01305	56.65327				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	66.77120	100.41784	66.60706				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	66.56789	100.39797	66.40427				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	66.62599	100.40359	66.46223				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	61.54899	104.39421	61.40633				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	78.55176	101.82300	78.39095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond	102.79173	59.35685	102.79173	59.22100			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	58.22360	101.32621	58.08088			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	47.34091	100.52565	47.22442			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.64547	101.34356	46.52986			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.64547	101.34356	46.52986			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	92.03004	99.85161	91.80478			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.04787	101.22270	20.99633			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.33835	100.00000	19.29099			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.12599	100.00000	19.07915			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.03598	100.42338	14.99901			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.34686	100.00000	45.23701			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	96.32406	100.50974	96.07524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.82702	96.47233	100.82702	96.22239			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	96.38225	100.54079	96.13322			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	96.38457	100.49424	96.13563			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.32346	100.00000	44.21608			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	12.76447	100.39213	12.73309			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66818	100.00000	66.66817			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66818	100.00000	66.66817			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.82837	100.60029	12.79678			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.27865	102.77141	14.24651			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.82837	100.60029	12.79678			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.68515	100.01323	11.65684			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.68907	100.90290	35.60096			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	36.89574	100.91909	36.80464			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.46837	106.57524	7.45106			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.17340	99.04734	13.14176			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.59374	106.47706	3.58436			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.69234	100.91984	14.65922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	101.01820	36.95410	101.01820	36.86276			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	12.82837	100.60029	12.79678			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.82837	100.60029	12.79678			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.08662	106.09892	4.07587			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.59337	106.04227	7.57338			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.73367	100.61212	12.70232			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.29200	100.32240	98.03117			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	97.57783	100.39517	97.31592			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	65.36315	100.47626	65.20240			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.62807	100.57686	45.51575			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.99810	99.98364	29.92544			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	30.08046	99.98339	30.00760			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	13.01807	103.62392	12.98823			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.29455	99.99988	30.22115			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.20291	99.99989	30.12974			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.60725	99.79173	11.57918			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.60580	99.80002	11.57773			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.02771	103.81175	12.99781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	103.81175	13.02771	103.81175	12.99781				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	35.37636	104.34821	35.28636				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.67056	107.51178	35.57737				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.14525	107.00303	11.11904				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	9.79255	100.43472	9.76848				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	10.59902	100.48341	10.57295				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	65.50697	100.44030	65.34591				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	65.52047	100.44323	65.35937				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.14387	99.90043	22.09027				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.14387	99.90043	22.09027				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.37092	100.94701	35.29951				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	88.49548	101.15359	88.28215				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	92.18962	99.83657	91.96400				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	92.18962	99.83657	91.96400				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.44895	100.64882	12.42388				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.12135	101.05242	9.09905				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	85.81849	100.93369	85.61828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	100.44136	9.75453	100.44136	9.73493			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.69800	100.86994	19.64990			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.42220	100.93114	9.39919			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.33975	101.19905	12.31232			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.33975	101.19905	12.31232			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.66502	100.81644	19.61704			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.68223	100.81889	19.63421			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.73044	100.84952	13.69692			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.56986	101.47693	13.53655			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.74415	100.47537	21.69067			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.29344	101.44712	13.26082			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.76220	100.26649	22.70632			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.76220	100.26649	22.70632			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.76220	100.26649	22.70632			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.76220	100.26649	22.70632			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.76220	100.26649	22.70632			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.94750	100.27379	22.89116			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.76760	100.28582	10.74116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	100.28582	10.76760	100.28582	10.74116				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.76760	100.28582	10.74116				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.76760	100.28582	10.74116				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.76760	100.28582	10.74116				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.82606	100.28785	10.79948				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.21265	106.98684	11.18614				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.84000	100.51194	31.76167				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.16667	100.89505	27.10033				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	94.52843	100.15533	94.21182				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.86812	100.39498	43.76031				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.86812	100.39498	43.76031				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.24296	101.37065	10.21060				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	9.97597	100.49989	9.95142				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.83543	101.35958	12.80395				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.39687	100.58462	11.36881				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.36419	100.39320	8.34362				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.31669	100.39040	8.29624				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond			100.40357	8.36288	100.40357	8.34232				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond			100.91562	9.27730	100.91562	9.24811				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond			101.06552	10.68882	101.06552	10.65514				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond			100.99983	10.66493	100.99983	10.63134				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond			100.40244	8.34388	100.40244	8.32337				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond			100.54373	18.75691	100.54373	18.71075				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond			100.65226	9.16310	100.65226	9.13369				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond			100.36006	15.81674	100.36006	17.57095				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond			100.24531	17.21323	100.24531	17.15877				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond			100.37919	16.00753	100.37919	15.95684				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond			100.44355	8.36947	100.44355	8.34296				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond			100.44355	8.36947	100.44355	8.34296				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond			100.44355	8.36947	100.44355	8.34296				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond			100.44355	8.36947	100.44355	8.34296				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond			101.18342	9.63920	101.18342	9.59640				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond			100.81012	8.92446	100.81012	8.88408				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond			100.17296	2.40678	100.17296	2.39517				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond			100.17296	2.40678	100.17296	2.39517				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	100.17084	2.40694	100.17084	2.39533		1,202.050,080,000.00	12,000,000	6,000,000.00	
CLN293	On 30/06/2017	Spot Bond	100.14936	2.36137	100.14936	2.35050		0.00	0	0.00	
CLN294	On 26/06/2017	Spot Bond	100.14949	2.40640	100.14949	2.39466		0.00	0	0.00	
CLN295	On 30/06/2017	Spot Bond	100.15029	2.36983	100.15029	2.35880		0.00	0	0.00	
CLN296	On 20/12/2017	Spot Bond	100.00000	1.64087	100.00000	1.63082		0.00	0	0.00	
CLN297	On 30/06/2017	Spot Bond	100.00000	2.33465	100.00000	2.32206		0.00	0	0.00	
CLN298	On 30/06/2017	Spot Bond	100.00000	2.34405	100.00000	2.33124		0.00	0	0.00	
CLN299	On 30/06/2017	Spot Bond	100.00000	2.32643	100.00000	2.31280		0.00	0	0.00	
CLN300	On 20/12/2017	Spot Bond	100.00000	1.61440	100.00000	1.60162		0.00	0	0.00	
CLN301	On 20/12/2017	Spot Bond	100.00000	1.58647	100.00000	1.57086		0.00	0	0.00	
CLN302	On 20/12/2017	Spot Bond	100.00000	1.48954	100.00000	1.46459		0.00	0	0.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	22.24054	100.00000	22.19159		0.00	0	0.00	
CLN40	On 07/02/2016	Spot Bond	100.00000	22.24054	100.00000	22.19159		0.00	0	0.00	
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71260	34.94295	0.71197		0.00	0	0.00	
CLN44	On 31/03/2013	Spot Bond	154.47129	69.23434	154.47129	69.03499		0.00	0	0.00	
CLN46	On 07/03/2013	Spot Bond	100.53703	81.99551	100.53703	81.81331		0.00	0	0.00	
CLN47	On 07/03/2013	Spot Bond	100.53241	81.98612	100.53241	81.80396		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On 07/03/2013	Spot Bond	100.00000	126.21414	100.00000	125.89903			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	106.42621	154.29358	106.08978			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	81.97674	100.52779	81.79460			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	74.53531	152.83040	74.30656			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	89.22699	101.20452	89.01179			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	89.22699	101.20452	89.01179			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.59819	156.76383	5.57810			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	76.43509	94.77223	76.28981			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	75.96168	97.02201	75.81481			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	81.98612	100.53241	81.80396			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	81.98612	100.53241	81.80396			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.15541	100.00000	13.12283			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	77.19567	101.10498	77.03845			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.75083	120.49629	7.73077			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00020	134.98268	0.00020			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.98508	78.86322	18.95486				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.04001	78.68249	19.00975				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.35614	100.01914	12.32620				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.35614	100.01914	12.32620				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	11.30506	100.44036	11.27727				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	9.37036	100.40864	9.34733				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	8.55281	100.41492	8.53178				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	62.54536	100.01997	62.35006				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	8.64911	100.41000	8.62785				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.53530	101.50812	10.48840				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.66886	109.94659	16.62857				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	75.10497	106.29178	74.94863				0.00	0	100,000.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.44492	106.25789	9.42283				0.00	0	288,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.11732	122.59946	10.09078				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	15.82141	112.90836	15.78255				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.77835	111.62273	11.74952				0.00	0	687,000.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	95.88043	100.00000	95.64310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.72275	5.86800	104.70610			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.77040	100.79434	26.70436		1,209,532,080,000.00		12,000,000	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.14418	100.83040	9.12187			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.52733	100.70290	19.47867			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.21551	101.26682	17.13902			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	68.33554	100.45141	68.33553			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	78.65674	100.00000	78.49219			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	88.35852	100.18699	88.14474			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	80.45339	100.13300	80.28526			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	49.22321	100.21016	49.00638			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	24.29493	100.22082	24.18790			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	67.02188	100.19483	66.72667			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	62.27028	104.31041	62.12839			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	21.03133	133.09009	20.97280			0.00	0	14,358,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.60231	111.95336	11.57431		175,095,055,040.00		1,564,000	67,548,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	110.94098	11.63397	110.94098	11.60610			29,510,300,680.00	266,000	105,538,000.00
E170	On 01/08/2020	Spot Bond	142.91138	13.93129	142.91138	13.89053			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.67021	101.79146	18.62427			0.00	0	39,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.00851	100.97946	20.94090			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.78309	101.06163	8.75480			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.67032	101.11630	3.65849			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.53252	101.17092	1.52758			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.70730	126.54006	11.67599			2,530,801,200,000.00	20,000,000	60,000,000.00
EL28	On 02/05/2028	Spot Bond	1.65500	116.05518	1.65500	116.01682			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.56392	1.90000	101.52443			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.22729	111.69838	13.19543			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.01441	112.15374	11.98490			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.28871	106.65311	10.26444			0.00	0	5,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.08137	100.93077	15.04453			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	53.59149	100.00000	53.18923			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ183U	On 24/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	89.68024	100.00000	89.47168			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	23.04304	126.47802	22.97418			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.84355	109.43400	26.77996			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.75899	107.25989	19.70748			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.28986	101.66692	11.25410			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.19104	101.14823	28.12205			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.68199	101.05103	27.61430			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01023	100.00000	0.01015			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.30844	101.17066	28.23914			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01023	100.00000	0.01015			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	57.15177	100.93125	57.01217			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.25085	100.96871	27.18425			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.23540	100.99870	15.19817			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	57.16587	100.93575	57.02622		1,614,972,000,000.00	16,000,000	0.00	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01023	100.00000	0.01015			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01023	100.00000	0.01015			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.50572	105.94219	18.46254			0.00	0	10,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	111.43974	10.21728	111.43974	10.19245			519,309,188,400.00	4,660,000	505,364,000.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.05718	117.73441	12.02688			7,064,064,600.00	60,000	263,868,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.57507	95.26383	9.55459			1,244,526,675,120.00	13,064,000	49,619,000.00
ES33	On 15/09/2033	Spot Bond	8.82500	89.26794	8.90000	88.61077			83,166,800,000.00	9,424,000	568,003,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.92537	100.85636	15.85485			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	99.18191	100.35540	98.91218			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	56.83228	100.00000	56.40571			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.24615	100.00000	11.21891			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.94389	100.00000	10.91738			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	57.75138	101.07344	57.61014			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	57.86904	101.11222	57.72746			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	58.24538	101.23627	58.10271			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	58.45695	101.30601	58.31369			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	31.15754	105.15565	31.08490			622,731,759,300.00	5,922,000	18,216,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.81953	103.15112	12.79042			0.00	0	294,000.00
FRB07	On 06/12/2012	Spot Bond	100.55742	81.05466	100.55742	81.05466			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.88842	100.49836	10.86134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	100.49830	7.85266	100.49830	7.83313			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.05623	101.51768	10.03154			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.74941	111.84945	16.70880			0.00	0	607,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.22800	100.44644	10.20285			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.34103	100.00000	48.22087			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	62.94170	211.83970	62.71952			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	67.76280	105.16707	67.60736			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.57436	121.95151	3.56411			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.10606	266.05149	2.09630			0.00	0	300,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.21905	145.44748	2.21239			0.00	0	600,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.87780	186.40405	1.87102			0.00	0	300,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.94365	118.97136	20.88971			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.63296	100.00000	25.57560			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.63296	100.00000	25.57560			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.60538	51.72712	3.60126			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.50396	32.59207	3.50125			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.78294	31.38364	3.78011			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.10170	103.71290	36.01893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.43171	89.67048	101.43171	89.45326			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.14700	101.42118	13.11475			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	48.79387	100.70350	48.69558			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	45.21270	100.43778	45.12184			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.83205	101.37968	12.80058			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.83205	101.37968	12.80058			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.51876	100.95684	9.49498			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.64495	101.35502	12.61394			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	12.02532	100.49706	11.99574			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	83.93601	100.81157	83.74656			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	13.22779	100.62812	13.19520			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.47412	100.42343	10.44837			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.45276	100.46990	11.42459			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.60909	100.53541	34.52392			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.14352	98.00000	9.11208			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.39860	100.00000	9.36177			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	13.08847	100.61842	13.05624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	100.45750	11.43044	100.45750	11.40234		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.56313	13.69592	100.56313	13.66221		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.61014	14.70829	100.61014	14.67207		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.43349	9.04786	100.43349	9.02562		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	100.51033	12.32355	100.51033	12.29322		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.67570	16.12445	100.67570	16.08472		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	100.44913	10.67258	100.44913	10.63877		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	7.50821	100.00000	7.47486		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	100.53319	12.31798	100.53319	12.27892		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.63883	14.39609	100.63883	14.35040		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.48091	11.29396	100.48091	11.25816		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.51430	11.94769	100.51430	11.90981		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.60627	13.75454	100.60627	13.71090		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.56147	12.87322	100.56147	12.83238		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.63331	14.28737	100.63331	14.24204		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.67296	15.06991	100.67296	15.02207		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.60461	13.72191	100.60461	13.67837		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.58527	13.88963	100.58527	13.84557		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	100.52263	12.11107	100.52263	12.07267			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.46382	100.51264	12.42430			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.57001	100.64764	14.52376			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.40697	100.63938	14.36124			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.96118	100.61676	13.91688			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.59176	100.64874	14.54543			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.60107	100.54761	12.56111			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.33755	100.48314	11.30162			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.76721	100.40273	9.73627			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.21114	100.68010	15.16285			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.77330	100.48314	33.66626			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.85505	100.54650	20.78891			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.72594	101.08864	12.66948			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	11.12531	100.52041	11.09004			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.96955	100.44745	1.96331			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.81301	98.00000	1.79982			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.64845	100.00000	1.63919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	100.00000	1.64845	100.00000	1.63919		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	100.00000	1.62841	100.00000	1.61706		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	100.00000	1.52225	100.00000	1.50037		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	100.00000	44.44444	100.00000	66.66663		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	100.00000	25.00000	100.00000	35.35531		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	100.00000	44.44444	100.00000	66.66663		0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	103.88434	36.39704	103.88434	36.31347		0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	101.69803	29.99461	101.69803	29.92084		0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	100.46014	19.23868	100.46014	19.19137		0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	100.45737	15.71980	100.45737	15.68114		0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	101.67764	61.16642	101.67764	61.01602		0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	98.80765	8.93119	98.80765	8.90931		0.00	0	0.00
FRC47		On 18/02/2013	Spot Bond	113.68077	82.31107	113.68077	82.10060		0.00	0	0.00
FRC55		On 11/07/2013	Spot Bond	100.00003	62.97139	100.00003	62.81885		0.00	0	0.00
FRC56U		On 06/02/2013	Spot Bond	100.00000	86.49289	100.00000	100.00000	15,000,000,000,000.00	150,000,000	150,000,000.00	
FRC57		On 20/06/2014	Spot Bond	100.38660	31.91224	100.38660	31.83382		0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	101.46163	9.39903	101.46163	9.37596		0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	109.33538	7.39730	109.33538	7.37979		0.00	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	13.69342	100.46640	13.65975			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.79829	100.47150	13.76436			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.66697	109.51236	5.65354			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.49104	111.32550	26.43680			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.19787	109.33538	5.18556			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.33611	114.09057	6.32058			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.90601	114.42023	8.88743			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	99.49673	100.45580	99.23023			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.47722	101.66489	10.45145			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	16.15559	100.00000	16.11602			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	15.66657	100.79789	15.62794			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	14.17447	100.69405	14.13953			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	105.93252	4.73000	105.88882			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	99.96494	100.56499	99.69690			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	14.35997	100.70697	14.32457			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.91058	100.40068	10.88376			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.21156	100.46304	12.18153			0.00	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	27.56337	100.61808	27.49549			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.96015	100.54671	13.92579			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.51139	100.52525	13.47814			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	99.03093	100.34678	98.76595			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	99.01879	100.34394	98.75386			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	99.18662	100.32862	98.97263			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	99.18835	100.34043	98.97433			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	99.19618	100.34112	98.98215			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	99.02436	100.34682	98.75869			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.37644	100.44788	11.35358			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	12.36427	100.64235	12.33938			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.36504	100.44732	11.34220			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.75120	98.04956	25.70058			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	12.79600	100.67532	12.77022			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.22570	101.43156	13.19325			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	58.97374	101.08680	58.82948			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	61.06624	102.04635	60.91559			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	59.03589	101.11165	58.89145			0.00	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	60.35476	104.68033	60.20245				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	60.45095	96.98334	60.30847				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	59.23663	101.19191	59.09160				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	59.73813	101.39248	59.59161				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	60.35354	101.63872	60.20519				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	60.73957	101.79324	60.59007				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.15079	137.45936	16.09958				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	55.26539	101.30769	55.12694				0.00	0	50,000,000.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.99016	104.00517	28.91742				0.00	0	300,000.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.96767	100.18638	22.89586				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.83603	103.41346	12.80399				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.64196	100.62484	10.60855				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.65502	101.45882	7.63624				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.40508	100.00000	12.38155				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.20042	254.50193	2.19053				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.10788	265.81898	2.09812				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.24214	249.70910	2.23218				0.00	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	3.29298	117.34620	3.28473				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.55559	101.41744	7.53706				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.58779	117.54524	3.57777				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.54516	101.77641	11.51674				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.88246	100.01476	11.85367				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	60.00061	101.49749	59.85331				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.43553	101.25022	7.41731				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	45.22730	100.29734	45.11624				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.05545	90.41057	3.04840				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	96.23352	100.18030	95.98248				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	98.53238	100.00000	98.27032				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	79.73532	100.68430	79.50823				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.96629	100.00000	0.96328				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.31074	101.11871	12.27107				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	77.69825	100.52362	77.47789				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	76.82738	100.43945	76.61208				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.43480	101.12618	8.40821				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	13.29075	101.07593	13.24841				0.00	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	6.97110	100.44759	6.94902				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	30.49288	100.44015	30.39627				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	11.98850	100.76967	11.95040				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	30.11624	101.24351	29.98245				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	54.57832	101.17008	54.33601				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.52536	100.00000	3.49890				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	50.75913	100.00000	50.37813				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.19776	2.25000	102.15616				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.56907	100.00000	2.54979				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.58262	105.55013	31.50876			15,304,768,850.00	145,000	4,444,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	23.47071	106.51279	23.41542			71,896,133,250.00	675,000	904,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	13.30714	104.36488	13.27631				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.50429	105.51532	11.47739				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.38639	113.83008	11.35824				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.24967	108.96559	10.23214			72,897,979,710.00	669,000	2,900,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	9.19027	117.28648	9.16700				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.89344	102.81960	11.86666				0.00	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	11.15298	79.83345	11.13242			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.79043	100.94835	13.75599			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	20.11551	100.00000	19.96452			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.37812	100.01778	23.30511			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.78330	104.81266	12.75375			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	86.18284	100.00000	85.98874			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	93.34390	100.00000	93.11897			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	87.04263	100.00000	86.84703			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	98.13619	99.03016	97.87559			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99905	100.00000	99.99891			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	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	84.68677	100.00000	84.49074			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.77833	100.01501	7.75948			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.85033	100.01973	9.82646			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.77447	100.00000	2.74592			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.77447	100.00000	2.74592			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.77447	100.00000	2.74592		100,000,000,000.00		1,000,000	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.43510	100.00000	2.42438			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.77447	100.00000	2.74592			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.77447	100.00000	2.74592			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	26.22481	100.57078	26.15955			0.00	0	200,000.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.09079	101.42786	12.06112			0.00	0	1,000,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.72942	99.93193	16.68893			0.00	0	848,540.00

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	10.50245	100.43806	10.47662			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.69455	102.01673	20.64351			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.49926	100.31458	12.46856			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.59123	99.88260	18.50954			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.85607	100.51108	8.81654			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072		600,000,000,000.00	6,000,000	3,000,000.00	
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	99.10127	105.54321	98.82197			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	99.10127	105.54321	98.82197			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	65.67620	100.00000	65.55194			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	72.62621	100.00000	72.48843			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	61.37152	101.63173	61.22067			0.00	0	400,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.34507	101.67762	16.30487		40,671,048,000.00	400,000	400,000.00	
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.55982	105.13866	17.51532			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	99.15514	105.76786	98.87512			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	61.49310	101.68917	61.34189		2,033,783,400,000.00	20,000,000	0.00	
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.68513	101.75803	16.64408			0.00	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	15.35304	117.06290	15.31025			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	99.22471	106.05795	98.94375			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	61.71186	101.79257	61.55997			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.12184	101.86140	17.07967			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.77224	117.06290	15.72829			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	99.47156	107.08651	99.18722			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	62.00338	101.93042	61.85058			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.65480	101.98773	17.61127			0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	99.77438	108.34719	99.48591			0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	100.22278	110.21153	99.92815			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.79221	115.88630	11.76295		130,256,201,200.00		1,124,000	34,636,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.05741	272.42396	2.04773			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.06277	271.70682	2.05308			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.23077	101.83148	12.20345		31,160,432,880.00		306,000	29,578,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.21356	102.02133	12.18623			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.20000	111.43959	1.20000	111.40422		14,538,000,000.00		12,115,000	206,883,071.00
I2038	On 31/01/2038	Spot Bond	1.80000	111.58692	1.86000	110.26614		10,962,000,000.00		6,090,000	120,705,221.00

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	1.95000	117.52551	2.02000	115.43196			66,007,500,000.00	33,850,000	263,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	21.98769	95.45000	21.94736			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	100.86055	100.50759	100.58584			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	81.22314	100.56563	81.22312			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.48229	109.26558	24.42341			0.00	0	64,000.00
IBL12	On 12/03/2013	Spot Bond	100.86049	101.37535	100.86049	101.09600			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	23.63120	102.46253	23.57206			614,775,180,000.00	6,000,000	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.53124	100.92206	17.48794			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	65.13906	100.23329	64.97919			2,806,532,120,000.00	28,000,000	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	54.15610	100.52781	54.02136			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	45.56661	100.74849	45.45426			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	42.35883	103.45013	42.26137			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.27190	108.14435	16.23308			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.94944	111.48026	11.92023			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.05100	102.47730	38.96233			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	41.84302	99.82217	41.74182			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.04415	100.88835	26.97812			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.12115	106.87614	27.05041			0.00	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	14.18719	105.97204	14.15444			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	27.88059	101.15611	27.81234			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.50500	101.23137	10.47928			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.95571	119.59470	4.94310			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.21147	121.25275	3.20321			0.00	0	4,625,000.00
IBL37	On 02/04/2015	Spot Bond	100.15533	23.28277	100.15533	23.20997			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.86165	100.16252	10.82769			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.76712	105.78604	10.74204			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.89607	100.66354	15.84561			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	7.46536	100.43811	7.44170			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.75149	100.00000	10.67079			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	7.78140	100.00000	11.22816			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	10.22879	100.00000	10.11322		19,500,000,000.00		195,000	185,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	74.20720	100.00000	74.06310			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00490	100.00000	0.00488			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.73338	99.89211	19.68950			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.73338	99.89211	19.68950			0.00	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	9.88076	100.97091	9.85884			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.93580	5.00000	103.90794			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.10955	101.37699	14.06497			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.33031	101.30327	13.28822			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.75306	100.00000	15.63301			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.99655	112.11249	17.95260			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.52455	100.20174	23.46683			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.52455	100.20174	23.46683			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.36284	101.14829	10.33017			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.24089	100.00000	7.22296			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	62.07422	101.89135	61.79702			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	54.97329	101.88356	54.72781			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	53.34771	101.64472	53.10996			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.97031	101.44581	24.91378			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	50.46357	100.58397	50.24059			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	50.30689	100.00000	49.92516			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.27159	104.33728	72.12899			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.62533	101.67347	14.58936			0.00	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	89.24205	100.00000	89.02439			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	57.00126	100.00000	56.87476			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	66.88348	99.02750	99.72943			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	92.96628	98.62666	92.73333			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	91.36777	98.52695	91.14297			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	89.82636	98.42745	89.60930			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND308	On 19/02/2013	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
IND309	On 26/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		12,000,000,000,000.00	120,000,000	20,000,000.00	
IND312	On 19/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.27368	100,000.00000	0.27165			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 03/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923	0.00	0	0.00	0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863	0.00	0	0.00	0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857	0.00	0	0.00	0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906	0.00	0	0.00	0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010	0.00	0	0.00	0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167	0.00	0	0.00	0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379	0.00	0	0.00	0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016	0.00	0	0.00	0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342	0.00	0	0.00	0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745	0.00	0	0.00	0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213	0.00	0	0.00	0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732	0.00	0	0.00	0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	52.73677	100.00000	52.61973	0.00	0	0.00	0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	52.03843	100.00000	51.92295	0.00	0	0.00	0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	51.23539	100.00000	51.12168	0.00	0	0.00	0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.33279	0.00	0	0.00	0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606	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
IND344	On 29/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	43.24602	100.00000	43.04945			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	79.96470	101.10218	79.62442			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	88.93444	100.97718	88.72191			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	85.43242	101.06512	85.23608			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.83569	100.29400	15.79723			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.20018	103.81357	19.15209			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.46405	101.94170	18.41854			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	81.00731	100.51669	81.00730			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.72991	100.34045	9.70601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On 28/02/2013	Spot Bond	100.00000	86.99578	100.00000	86.80028				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.33214	100.81708	28.26147				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.61438	100.33341	11.58585				0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	98.64391	100.35507	98.37710				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	97.29730	100.00000	99.45726				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.81597	6.50000	100.80410				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	94.16741	100.13131	93.85314				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	91.27112	99.98478	90.97578				0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	75.00003	100.00000	75.00002				0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	76.28937	100.41625	76.28936				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	12.22601	100.44355	12.18727				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	96.84196	100.14548	96.59202				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.87550	100.16956	30.77896				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	80.85457	100.49744	80.67497				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	67.56052	100.49744	67.30663				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	96.28467	100.32608	95.77632				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	95.77678	100.31481	95.27383				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING173	On 28/02/2013	Spot Bond	100.14461	84.39070	100.14461	84.20083			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	71.83502	100.14677	71.56264			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	50.32967	100.14677	50.10808			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	84.39477	100.14488	84.20489			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	13.94525	100.00000	13.88392			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.29683	100.00000	9.25595			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	52.21369	100.00000	51.83805			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	89.01914	101.21767	88.80492			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	59.43394	101.23672	59.28836			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	59.43394	101.23672	59.28836			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	62.48975	99.91080	62.33849			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	41.98216	100.00000	41.87820			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.16009	100.24109	25.09901			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.03697	102.25661	24.97508			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	55.63696	100.77468	55.49824			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.82012	99.93260	22.74892			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.30545	99.93094	14.26081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	99.92988	10.76287	99.92988	10.72929				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.00408	104.73009	11.97633				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.99329	104.25515	40.89838			37,427,598,850.00		359,000	154,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.78319	100.91681	17.73927			80,733,448,000.00		800,000	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	12.22191	108.21861	12.19275			130,078,769,220.00		1,202,000	13,583,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	28.26580	101.03261	28.19669				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.06296	100.34728	19.01613				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.31928	109.98505	24.26112				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	11.01128	100.44886	10.98421				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.94995	100.75653	7.88002				0.00	0	200,000.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.44077	110.94012	3.43253				0.00	0	1,291,000.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.63382	124.10625	2.62608				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	50.01864	100.58379	49.79520				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.45030	100.18782	9.42075				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.94786	99.99997	9.90412				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.38407	101.62507	9.34226				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.49825	100.60774	0.49602				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	100.28878	0.00811	100.28878	0.00808			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	100.00000	55.60638	100.00000	55.16512			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	100.00000	2.89307	100.00000	2.87321			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	100.00000	2.81149	100.00000	2.79069			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	100.00000	48.79726	100.00000	48.42697			0.00	0	0.00
IV04		On 31/03/2013	Spot Bond	102.06373	80.58723	102.06373	80.41527			0.00	0	0.00
IV07		On 31/03/2013	Spot Bond	100.17994	96.37173	100.17994	96.12357		120,215,928,000.00		1,200,000	600,000.00
IV08		On 30/04/2018	Spot Bond	117.77551	13.55379	117.77551	13.51916			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	101.74618	10.46139	101.74618	10.43565			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	124.10625	2.60587	124.10625	2.59821		127,581,225,000.00		1,028,000	257,000.00
IVA204		On 26/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA206		On 09/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IVA207		On 16/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA208		On 23/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	61.33743	100.00000	61.20131			0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	56.74854	100.00000	56.62260			0.00	0	0.00
IVA249		On 06/12/2012	Spot Bond	99.09942	66.86744	99.09942	66.86743			0.00	0	0.00
IVA250		On 13/12/2012	Spot Bond	98.99876	99.46047	98.99876	99.19288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA301	On 03/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	92.50173	98.62399	92.27111			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	90.92167	98.49850	90.69913			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	89.39602	98.39906	89.18109			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	8,000,000.00
IVA311	On 14/03/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On 11/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	44.23043	100.00000	44.01745			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	42.88811	100.00000	42.69744			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	64.17826	100.11329	64.02264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	101.15218	7.65409	101.15218	7.63536			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.85047	101.33204	40.75033		1,215,984,480,000.00		12,000,000	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.79283	101.39683	17.71369		405,587,320,000.00		4,000,000	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	94.88740	100.01454	94.64776			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	56.42345	101.10215	56.17309			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	88.51041	100.97704	88.29991			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	67.34705	100.00000	66.84696			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	74.30106	100.00000	74.15818			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	43.33120	100.00000	43.00597			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	12.12891	100.00000	12.03787			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	90.17757	100.00000	89.96285			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	90.02825	100.00000	89.81390			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	92.40645	103.25721	92.17911			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	86.92618	102.85510	86.72628			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.19778	100.85336	3.18548			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.98688	100.00000	2.96446			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	90.73708	100.00000	90.52000			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	79.38750	100.00000	79.22107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	146.46402	10.43896	146.46402	10.40731			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	60.48062	101.88203	60.33164			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.82690	100.15505	22.77092		100,155,050,000.00	1,000,000	0.00	
LGL02	On 13/08/2017	Spot Bond	100.36228	11.67403	100.36228	11.63002		110,298,145,720.00	1,099,000	6,428,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.09760	98.87452	2.08969		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.00000	12.49998	100.00000	12.49996		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	10.70000	73.71519	10.70000	73.71518		0.00	0	0.00	
LHL03	On 13/12/2016	Spot Bond	100.00000	6.24999	100.00000	6.24998		0.00	0	0.00	
MAQ007	On 27/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772		0.00	0	0.00	
MAQ008	On 09/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	56.74854	100.00000	56.62260		0.00	0	0.00	
MAQ018	On 11/01/2013	Spot Bond	98.55765	92.27591	98.55765	92.04656		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	101.08680	56.17749	101.08680	55.92825		0.00	0	0.00	
MAQ022	On 11/12/2012	Spot Bond	99.14082	66.85814	99.14082	99.72912		0.00	0	0.00	
MAQ023	On 11/01/2013	Spot Bond	98.70105	92.26554	98.70105	92.03591		0.00	0	0.00	
MAQ024	On 11/03/2013	Spot Bond	97.83334	80.56506	97.83334	80.39146		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	100.00000	59.13134	100.00000	58.68751		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	92.85604	99.92980	92.62634		2,398,315,200,000.00		24,000,000	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	42.92021	99.92873	42.81630			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	83.79756	100.85528	83.60835			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	37.93360	100.87824	37.84098		5,043,912,000,000.00		50,000,000	50,000,000.00
MBF027	On 07/10/2014	Spot Bond	100.00907	30.26296	100.00907	30.18964		40,003,628,000.00		400,000	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	22.30115	99.91959	22.23157		3,197,426,880,000.00		32,000,000	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	14.96992	100.16737	14.85863		120,200,844,000.00		1,200,000	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.35073	100.17350	2.34049			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	36.47409	100.00000	36.19113		140,700,000,000,000.00		407,000,000	750,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	89.57342	100.00000	89.35809			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	89.55304	101.40172	89.33459			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	41.15334	101.42165	41.05238			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.67602	100.00000	41.57506			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	85.50482	100.00000	85.30827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.59570	100.00000	39.49978				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.19652	100.00000	43.09187				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.07577	100.00000	21.02358				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.82908	100.00000	20.77861				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.68907	100.00000	6.67268				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.33073	100.00000	16.29073				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.08413	106.46019	10.06051			19,482,214,770.00		183,000	113,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	99.45250	100.46941	99.18099				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.42628	100.55268	22.37109				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.79438	100.10089	28.73025				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.84070	100.10166	28.77647			40,040,664,000.00		400,000	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.90322	100.10553	11.87670				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.83134	102.05054	10.80711				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.69210	102.14122	10.66815				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.08748	100.13874	14.05610				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.63266	102.46074	13.60205				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.99968	102.63527	13.96820				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	109.14290	28.85739	109.14290	28.78880			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.66744	100.35527	13.63386			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.13552	100.36949	8.11553			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.92704	108.22148	11.89570			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.80422	105.26282	18.76034		14,315,743,520.00		136,000	25,600,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	19.64968	100.76354	19.58656			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.49988	106.38091	10.47530			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	83.21242	100.73012	83.02218			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.22808	106.29569	10.20417		37,097,195,810.00		349,000	7,102,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.98841	109.35704	35.90319		97,437,122,640.00		891,000	2,374,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.95025	108.68196	21.89855		282,573,096,000.00		2,600,000	10,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.50823	112.43670	14.47309		42,388,635,900.00		377,000	3,473,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	52.19491	105.38322	52.07367			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	66.84102	99.21764	66.84101			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	91.13401	98.63643	90.91011			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	79.04858	97.71856	78.88164			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773		116,000,000,000,000.00		160,000,000	710,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.18015	100.00000	6.16518			0.00	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	0.10574	100.00000	100.00000	0.10548			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.47348	100.00000	100.00000	6.45779			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.55347	100.00000	100.00000	6.53759			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.01816	100.89771	100.89771	6.00346			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.08105	100.90718	100.90718	6.06619			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.18581	100.92303	100.92303	6.17071			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.23819	100.93092	100.93092	6.22296			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.30104	100.94038	100.94038	6.28564			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.45810	100.96406	100.96406	6.44232			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.56276	100.97993	100.97993	6.54672			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.67786	100.99728	100.99728	6.66153			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.78247	101.01305	101.01305	6.76589		60,607,830,000.00	600,000	0.00	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.83477	101.02081	101.02081	6.81806			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.46165	101.11573	101.11573	7.44339			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.19164	101.22620	101.22620	8.17158			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10574	100.00000	100.00000	0.10548			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10574	100.00000	100.00000	0.10548			0.00	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	106.84682	8.00000	106.80140			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	41.11800	101.70052	41.01687			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.27654	101.25975	28.20726			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.41037	100.87403	19.36298			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.73455	101.31348	8.71314			0.00	0	1,000,000.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.11016	100.75760	15.04330			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.47559	100.79541	8.43808		40,318,164,000.00		400,000	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.71501	110.77590	19.66705		95,488,825,800.00		862,000	11,390,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.60153	101.00801	18.55557		101,008,010,000.00		1,000,000	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.34718	118.84122	12.31540		108,026,668,980.00		909,000	5,817,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.33691	30.23292	4.33377			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	91.72047	102.03598	91.49154		2,999,857,812,000.00		29,400,000	1,771,400.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.27186	111.25692	21.22023			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.48359	101.70058	21.43075		81,360,464,000.00		800,000	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.23577	101.79234	8.21551			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	41.31547	103.06649	41.22071			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.56639	100.27352	44.45698			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.89434	107.67718	15.85656		95,617,335,840.00		888,000	7,691,000.00

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	13.86831	100.28219	13.83426			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	87.82966	117.77042	87.59603		1,954,988,972,000.00	16,600,000	0.00	
NCLN17	On 24/01/2013	Spot Bond	101.18874	90.40372	101.18874	90.18089		1,619,019,840,000.00	16,000,000	8,000,000.00	
NCLN19	On 07/03/2013	Spot Bond	100.66622	82.25823	100.66622	82.07527		2,415,989,280,000.00	24,000,000	0.00	
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.51671	100.00000	30.45881		0.00	0	0.00	
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.54577	100.00000	38.47263		0.00	0	0.00	
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.10176	100.00000	29.04654		0.00	0	0.00	
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.59475	100.00000	27.54240		0.00	0	0.00	
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.11227	100.88001	20.06317		0.00	0	0.00	
NCLN49	On 12/03/2013	Spot Bond	100.53804	101.39121	100.53804	101.11270		0.00	0	0.00	
NCLN50	On 25/03/2013	Spot Bond	100.29682	97.89729	100.29682	97.63826		0.00	0	0.00	
NCLN51	On 26/03/2013	Spot Bond	100.27583	97.62226	100.27583	97.36468		0.00	0	500,000.00	
NCLN52	On 26/03/2013	Spot Bond	100.27583	97.62226	100.27583	97.36468		0.00	0	0.00	
NCLN53	On 26/03/2013	Spot Bond	100.27583	97.62226	100.27583	97.36468		0.00	0	0.00	
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.49436	100.26098	23.43730		0.00	0	0.00	
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.91046	100.01676	22.85495		0.00	0	0.00	
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.49750	99.92572	22.44303		0.00	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	19.74079	100.72872	19.69159			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.79109	78.84167	17.76277			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.76654	100.68736	14.72975			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.99029	101.44317	12.95841			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.64302	101.58167	13.60950			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.93138	101.36186	12.89967			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.28379	99.92294	12.25406			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	90.43645	100.00000	90.21905			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.52964	74.70107	14.50745			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	55.48751	100.71896	55.34922			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.32559	100.42509	43.23854			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.26888	100.41859	43.18195			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.58680	100.13494	19.50057			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.47098	101.09351	9.42897			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.47149	100.28784	2.45984			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.55579	100.21716	12.49450			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.55202	100.00000	3.52536			0.00	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	20.08998	108.64353	20.04188				71,704,729,800.00	660,000	9,000.00
NED12A	On 14/12/2012	Spot Bond	100.43443	100.61320	100.43443	100.33937				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	104.29899	103.93706	104.00535				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	58.85107	103.85854	58.71524				24,926,049,600.00	240,000	60,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	45.59850	105.20960	45.49387				55,761,088,000.00	530,000	4,249,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.10477	100.00389	8.08514				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.32476	122.15519	13.28972				0.00	0	447,000.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.83818	109.62449	9.81232				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	16.97022	100.87482	16.89339				0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.44066	154.74879	4.42544				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.91373	110.78287	11.88522				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.83710	112.47442	9.81064				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.86345	100.87478	11.83448				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	38.31809	100.84223	38.22457				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	84.51318	100.77827	84.32074				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.45787	100.82862	19.39668			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.86486	114.30671	9.83796			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	38.54047	100.88848	38.44637			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	84.58134	100.82727	84.38865			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.62450	100.85447	19.56277			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.21993	112.37668	10.19247			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.80197	100.94287	38.70718			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	84.67219	100.89257	84.47921			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.93130	100.90208	19.86859			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	84.68545	100.90209	84.49241			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	84.76531	100.92679	84.57205			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	84.85576	101.02443	84.66214			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	84.97873	101.11272	84.78470			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.78177	101.14634	8.76027			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.19075	101.06357	13.15849			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	54.85394	133.37761	54.68371			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.12019	112.65666	37.02868			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.13900	127.61916	10.11155			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	79.07694				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.27815	133.90446	10.24909				0.00	0	5,547,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.88727	166.40319	3.87327				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.54282	132.37089	9.51622				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	92.09674	99.96864	91.87052				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	42.45803	99.87889	42.35528			998,788,900,000.00		10,000,000	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	42.31882	99.88231	42.21641				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.34126	101.83987	10.31579				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.60084	101.27473	20.55037				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	57.94210	101.19990	57.68480				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.67779	101.37662	17.59917				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.02329	100.00000	15.98447				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.07539	100.00000	16.03645				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.10665	100.00000	16.06764				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.85691	100.00000	16.81606				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.69052	100.00000	17.64767				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.90062	100.00000	22.84514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	110.62267	16.29449	110.62267	16.25512			343,925,881,030.00	3,109,000	109,286,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.67461	100.00000	4.65405			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.98867	109.71000	12.96235			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.46990	100.00000	24.41063			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.62161	100.00000	5.60769			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	65.79097	100.48296	65.58244			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	89.18289	98.38076	88.96902			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	87.05209	100.00000	86.85602			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	61.14097	100.00000	61.00529			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.42249	100.42050	30.34770			100,420,500,000.00	1,000,000	500,000.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	103.82905	103.78737	103.53796			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	100.30290	100.37625	100.03081			1,606,020,000,000.00	16,000,000	8,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	66.64411	100.37300	66.48034			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	66.82003	100.39251	66.65581			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	67.04871	100.41791	66.88389			3,615,044,760,000.00	36,000,000	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	100.35221	100.38925	100.07996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.54265	100.43155	30.46756				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	104.05240	103.92808	103.76030				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	67.11322	100.42500	66.94822				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	67.42121	100.42441	67.25546				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	100.43852	100.41200	100.16596				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.81119	100.45623	30.73542				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	67.64090	100.48342	67.47452				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	100.66043	100.47042	100.38712				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	31.10790	100.48350	31.03139				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	68.10988	100.53526	67.94227				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	39.14963	101.01119	39.05393			141,415,666,000.00	1,400,000	700,000.00	
R009	On 15/09/2014	Spot Bond	115.36704	43.39353	115.36704	43.20795				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.93748	90.32933	26.88206				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.20378	36.97373	1.20267				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.47000	123.53420	5.49500	123.44450			59,151,575,150,060.00	813,816,298	6,281,871,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	31.99438	122.26482	31.85193				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	85.50505	14.02168	85.50505	13.99413			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	26.68722	128.79704	26.56410			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.69907	81.26980	7.68457			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	65.26748	106.08559	65.11670			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.42000	126.28961	7.49500	130.74200		71,878,511,522,860.00	687,130,933	3,204,685,771.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12846	34.66514	1.12748			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07591	32.55096	1.07503			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.43518	130.23196	215.37973	129.74379			0.00	0	446,050,000.00
R197	On 07/12/2023	Spot Bond	0.97000	281.79476	1.02000	280.46118		7,410,800,000.00	7,640,000	109,272,900.00	
R201	On 21/12/2014	Spot Bond	5.10000	106.71041	5.12500	111.01436		286,048,800,000.00	56,088,000	842,284,000.00	
R202	On 07/12/2033	Spot Bond	1.75000	210.43618	1.75000	210.36616		85,158,500,000.00	48,662,000	1,150,064,308.00	
R2023	On 28/02/2023	Spot Bond	6.94000	108.02630	7.00500	107.51943		15,931,089,240,000.00	295,546,000	2,652,295,116.00	
R203	On 15/09/2017	Spot Bond	5.93000	111.46729	5.96000	111.31943		11,490,341,590,000.00	937,663,000	5,748,533,895.00	
R204	On 21/12/2018	Spot Bond	6.15000	108.98584	6.19000	112.75073		11,193,869,776,050.00	820,141,427	5,692,257,768.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.06746	99.20808	11.04285		290,189,586,484,800.00	925,060,000	3,355,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.46383	100.00000	43.35854			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.10000	105.55443	5.12000	105.51848		3,134,159,100,000.00	614,541,000	1,015,330,634.00	
R207	On 15/01/2020	Spot Bond	6.45000	107.42435	6.49500	107.14615		32,574,162,687,450.00	050,257,781	5,831,725,160.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.55000	102.58745	6.61000	102.18742			29,902,282,254,600.00	565,233,932	0,478,880,597.00
R209	On 31/03/2036	Spot Bond	8.23000	80.83630	8.30500	80.17426			38,625,175,910,000.00	693,217,000	9,903,583,866.00
R210	On 31/03/2028	Spot Bond	1.45500	162.07816	1.45500	162.02553			86,463,375,000.00	59,425,000	373,274,478.00
R211	On 31/01/2017	Spot Bond	0.10000	112.78055	-0.10000	112.74842			0.00	0	1,160,360,084.00
R212	On 31/01/2022	Spot Bond	0.90000	131.87884	0.90000	131.83805			431,016,350,400.00	478,907,056	1,289,589,152.00
R213	On 28/02/2031	Spot Bond	7.95000	92.89342	8.05000	91.98895			26,275,719,900,000.00	305,122,000	6,162,996,000.00
R214	On 28/02/2041	Spot Bond	77.73332	10.06156	77.73332	10.04332			179,874,747,013,360.00	313,998,000	8,183,425,000.00
R223C	On 15/03/2013	Spot Bond	98.10852	79.82993	98.10852	79.65900			10,988,154,240.00	112,000	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	55.19175	95.74929	55.07260			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	38.07937	93.40448	37.99883			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	26.71603	91.01110	26.66073			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.39902	87.49080	19.36017			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	14.02168	85.50505	13.99413			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.29090	83.47163	10.27109			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.69907	81.26980	7.68457			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	97.35004	99.35642	97.09275			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	65.97486	96.68315	65.83285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	94.26296	45.22979	94.26296	45.13445				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.49801	91.92899	31.43298				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.23868	89.76971	22.19367				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.27724	86.42385	16.24532				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.85040	84.45562	11.82761				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.78902	82.31050	8.77248				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.65762	79.97373	6.64539				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.49169	75.56089	5.48208				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.35336	73.15412	4.34595				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.63667	69.91580	3.63072				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.95826	67.83418	2.95355				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.43693	65.82731	2.43314				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.03657	63.84766	2.03349				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.91556	60.09257	1.91281				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.65329	58.22853	1.65098				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.54279	55.42223	1.54073				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.36346	53.71567	1.36169				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.21606	52.07678	1.21452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	50.50256	1.09399	50.50256	1.09264			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.98797	49.04085	0.98679			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89853	47.63992	0.89749			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.37805	40.84619	1.37665			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.30990	39.49703	1.30862			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.25236	38.20719	1.25116			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.20378	36.97373	1.20267			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.16285	35.79392	1.16180			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12846	34.66514	1.12748			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09973	33.58493	1.09880			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07591	32.55096	1.07503			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	48.38790	100.64880	48.26870			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	62.79399	99.92574	62.64197			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.77923	99.90770	13.74587			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.88545	100.96576	20.81971			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.14270	100.00000	2.13328			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	81.99029	100.56581	81.80846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.63344	77.60554	100.63344	77.37388			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	77.60813	100.61948	77.37648			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	48.96947	100.62865	45.06776			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.62070	100.22952	22.56519		1,202,754,240,000.00		12,000,000	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.72759	100.00000	77.62023			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	66.55959	100.48281	66.55958			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		31,400,000,000,000.00		314,000,000	321,000,000.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.31753	101.67229	29.24544			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.77877	5.87500	104.76209			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.94339	100.93776	15.87273			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	92.61964	100.29264	92.38453			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	58.98896	100.11180	58.54584			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	14.48409	100.00000	14.37538			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.69347	100.68733	37.59956			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	83.93813	101.03586	83.74791			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	84.06071	101.10798	83.87009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.70350	29.40219	102.70350	29.32925				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.37480	100.28309	14.34627				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.59441	102.22019	12.56330				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.13992	101.97649	16.10013				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.13992	101.97649	16.10013				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	62.12097	99.90414	61.84800				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	52.23503	100.99069	52.00346				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	68.66499	100.58819	68.35825				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	56.40571	100.00000	55.98233				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.40017	100.38461	5.37608				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.46949	100.43152	0.46740				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	50.38230	100.00000	50.00000				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	8.90717	100.00000	8.83883				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	38.73510	100.88031	38.63842				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.56871	100.00000	34.50027				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.10019	101.00223	28.03151				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.01981	5.25000	102.00544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.60662	100.00000	0.60511			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.11926	100.00000	4.10928			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.87578	100.00000	23.78452			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.35069	109.50878	10.32588		23,653,896,480.00		216,000	5,683,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.74858	105.69036	8.73131			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.02057	117.11129	11.98999			0.00	0	30,354,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.86806	100.96377	10.84151			0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.19046	109.76738	10.16599		358,719,797,840.00		3,268,000	15,817,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.88306	101.55586	7.86371			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.08270	100.47716	7.06527			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.46516	101.44951	9.43556			0.00	0	1,100,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	7.90484	100.00000	7.84551		1,000,000,000,000.00		10,000,000	5,200,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.12086	100.00000	8.05991			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.68143	110.28697	19.63374		243,954,777,640.00		2,212,000	16,118,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	78.10915	101.21158	77.94697		151,817,370,000.00		1,500,000	2,709,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	101.86258	10.62797	101.86258	101.86258	10.60396			14,260,761,200.00	140,000	7,481,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	37.82186	127.67688	127.67688	37.70866			0.00	0	1,300,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	42.90998	159.66556	159.66556	42.77107			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	69.47355	152.98792	152.98792	69.27483			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.15597	117.95662	117.95662	21.10185			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.07087	118.36117	118.36117	21.01682			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.02841	118.56412	118.56412	20.97439			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	73.59513	143.82678	143.82678	73.38652			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.45222	103.68838	103.68838	11.42582			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.11643	118.14423	118.14423	21.06234			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.09516	118.24540	118.24540	21.04109			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	62.96338	211.65251	211.65251	62.74124			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	79.24342	100.00000	100.00000	79.07694			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.56956	100.42831	100.42831	9.54604			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.68202	99.21990	99.21990	38.58690			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	33.26441	100.36654	100.36654	33.18268			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.97416	100.15186	100.15186	11.94510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	100.16711	64.85040	100.16711	64.69306			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.00021	100.00000	58.85729			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.57460	107.02647	11.54723			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.67558	101.09831	39.57852			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.59148	101.18390	12.56065		161,894,240,000.00		1,600,000	400,000.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.64329	100.29283	8.62206			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.12577	100.00000	1.12328			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.92195	100.30374	8.90004			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.78840	112.35030	13.75486			0.00	0	3,000,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.96207	107.31305	9.93846		429,252,200,000.00		4,000,000	2,000,000.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.80920	101.14300	7.78458			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.32804	100.81390	19.28087		4,637,439,400,000.00		46,000,000	2,000,000.00
SBS23	On 23/05/2017	Spot Bond	100.85958	9.08255	100.85958	9.05398			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.30050	100.88565	7.28267			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.73961	107.86744	8.72479		150,259,343,920.00		1,393,000	3,108,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.48611	100.17939	8.46710			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.90456	102.91713	8.88416		20,171,757,480.00		196,000	310,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	81.48053	102.48454	81.30422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	118.34171	17.60764	118.34171	17.56322			525,792,217,530.00	4,443,000	4,384,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	72.78785	120.99445	72.58026			0.00	0	300,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.11335	265.12288	2.10358			0.00	0	300,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.95571	119.59470	4.94310			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.46376	112.58000	11.43257			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	99.85228	100.00000	99.60635			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23622	82.63494	0.23567			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.59517	100.00000	7.53601			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.81597	6.50000	100.80410			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.80953	100.49004	9.78540			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	65.14668	100.22255	64.98682			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.19799	100.24006	18.15333			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.99084	100.37865	10.96383			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.99668	104.63904	10.97872			32,228,824,320.00	308,000	195,000.00
SHS06	On 12/12/2017	Spot Bond	100.00000	3.12500	100.00000	3.12499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	104.53403	63.27625	104.53403	63.13182			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.20662	110.17225	15.17040			0.00	0	8,380,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	70.65184	104.99511	70.48911		11,549,462,100.00		110,000	98,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.56126	102.86503	11.53479			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.85007	101.14731	26.78437			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.10845	100.91285	10.08377			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.81863	101.15213	14.78236		3,641,476,680,000.00		36,000,000	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.16272	100.91985	8.14279			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	17.00460	110.58806	16.96375		44,235,224,000.00		400,000	771,000.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.36179	99.95086	22.29202			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.34298	100.74418	9.31968			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.17678	100.29998	11.14934			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.42130	101.49647	10.38834			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.95161	89.26946	8.93347			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.98499	88.92846	8.96684			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	22.31003	107.77651	25.13599			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.58799	97.48656	10.56517			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	7.72299	100.44496	7.69851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	104.60347	11.33361	104.60347	11.30730			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.81695	119.58561	20.76311			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.31113	101.19280	3.29721			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	61.33743	100.00000	61.20131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	61.33743	100.00000	61.20131			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	57.00126	100.00000	56.87476			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	56.74854	100.00000	56.62260			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	61.33743	100.00000	61.20131			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	61.33743	100.00000	61.20131			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	98.13615	99.03221	97.87554			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN962	On 19/12/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			7,100,000,000,000.00	71,000,000	71,000,000.00	
SZ18	On 30/09/2015	Spot Bond	117.60842	19.45340	117.60842	19.40403				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.15140	104.75139	10.12793				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.40963	100.00000	39.32288				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.55307	100.00000	35.10625				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	41.51292	102.75446	41.41794				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	89.81603	98.53867	89.59878				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	86.69069	98.31078	86.48874				0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	99.19200	99.10758	98.92556				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	80.04882	97.81910	79.87746				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66699	100.00000	66.66699				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	86.59560	100.94335	86.39165				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	93.34087	99.98492	93.10814				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	91.96948	99.89383	91.74373				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	101.19250	15.29708	101.19250	15.25962			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	15.09127	107.95127	15.05592			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	82.38459	100.57712	82.20066			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.83942	100.87887	38.76190			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	56.90020	100.92142	56.72113			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.48500	101.62026	6.46447			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.68388	101.66672	6.66271		81,333,376,000.00	800,000	200,000.00	
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.64532	102.00557	10.62150			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.06541	100.00000	3.03604			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.06541	100.00000	3.03604		320,000,000,000.00	3,200,000	800,000.00	
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.06541	100.00000	3.03604			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41940	100.00000	4.41940			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.11086	101.76658	7.08832			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.06541	100.00000	3.03604			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.02168	101.98019	7.99621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.06541	100.00000	3.03604				0.00	0	47,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.74466	102.86169	11.70709				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.06541	100.00000	3.03604				0.00	0	36,000,000.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.96335	101.66078	10.93640				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.55462	101.48088	6.53853				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.05459	101.58542	7.03725				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.12387	105.94334	7.10571				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.05180	101.79445	8.03198				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.49385	101.88733	8.47293				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.13658	102.87096	13.10394				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.65938	101.59334	10.63319				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.85949	101.62589	12.82788				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.91096	101.64915	10.88415			243,957,960,000.00	2,400,000	600,000.00	
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.22069	101.62589	7.20294				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.33159	101.64915	7.31357				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.38703	101.66078	7.36887			60,996,468,000.00	600,000	0.00	
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.74326	101.61194	10.71686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.91096	101.64915	10.88415			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.48673	101.77704	11.45847			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.94077	101.77704	7.92124			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.48673	101.77704	11.45847			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.32228	101.96303	12.29190			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.04495	102.00952	9.02264			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.27013	101.95141	12.23988			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.41428	102.88090	16.37349			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.41786	102.93896	13.38451			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.56859	102.91574	16.52741			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	43.98549	100.16956	43.87877			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.73679	115.34604	21.68248		37,372,116,960.00	324,000	2,796,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	11.22715	98.42479	11.20614			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.85415	113.10271	9.82977		103,262,774,230.00	913,000	1,010,777,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.39033	114.87864	11.36180		575,771,743,680.00	5,012,000	327,984,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.80193	120.75839	9.77638		328,945,854,360.00	2,724,000	87,940,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.70946	105.49834	11.68254		1,050,682,971,166.58	9,959,237	196,178,237.00	
TN27	On 14/11/2027	Spot Bond	103.04013	9.19015	103.04013	9.16907		135,806,891,340.00	1,318,000	10,449,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.08187	100.87844	7.05050			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.24728	100.89915	7.21517			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.45673	100.92536	7.42369			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.47876	100.92812	7.44563			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.51347	101.05768	8.47571			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.44615	101.32571	14.38193			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	29.05725	100.00000	28.82399			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	15.04851	100.00000	14.92771		240,000,000,000.00	2,400,000	0.00	
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.89553	100.00000	12.79201			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491	10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756	9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809	100.00000	10.26156			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	61.61570	100.00000	61.49880			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	81.30553	97.58601	81.12917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	96.66726	72.53084	96.66726	72.39179			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	94.14373	98.71758	93.90463			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	68.70437	99.76004	68.57425			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	86.48808	98.31631	86.28707			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.02001	114.88602	11.98990			0.00	0	59,000.00
UTR041	On 19/04/2014	Spot Bond	99.85679	42.53133	99.85679	42.42842			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.15644	99.84614	14.12219			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	23.94916	100.02475	23.89112			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.28537	107.51485	13.25382			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.32414	100.00000	59.18043			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.56262	100.00000	59.41832			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.64211	100.00000	59.49762			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.60653	101.12514	20.54157			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.93070	101.16690	12.88992			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.64026	101.16870	9.60986			0.00	0	30,000,000.00
VOD002	On 28/02/2013	Spot Bond	100.00000	86.87247	100.00000	86.67724			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	86.46636	100.00000	86.27205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.77204	142.66000	8.75077			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.26576	125.92352	13.23003		22,666,233,600.00		180,000	94,226,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	7.00140	235.74310	6.96986		165,020,170,000.00		700,000	30,700,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	18.86784	110.71509	18.82197		0.00		0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	9.95641	112.63018	9.93187		0.00		0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.41363	114.13989	8.39266		0.00		0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.37486	112.54320	8.35423		0.00		0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.32471	112.28516	8.30424		0.00		0	17,030,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	57.00830	95.75673	56.88521		0.00		0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	47.20174	94.53097	47.10146		0.00		0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.98609	86.34739	15.95494		0.00		0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.99121	92.99863	36.91368		0.00		0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.88974	91.84060	30.82636		0.00		0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.20661	85.12782	13.18090		0.00		0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	23.13598	90.00797	23.08853		0.00		0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.95855	86.33473	15.92745		0.00		0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.19913	64.79116	2.19572		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	7.57144	100.00000	7.55708			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03049	100.00000	0.03043			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.57144	100.00000	7.55708			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.28704	100.00000	20.24855			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.75465	100.00000	20.71528			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.45693	100.00000	19.42002			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.45693	100.00000	19.42002			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.57854	100.00000	14.55088			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.79738	100.00000	13.77120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	13.05807	100.00000	13.03330			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.76549	100.00000	9.74696			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.22469	100.00000	9.20719			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.76069	100.00000	7.74597			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
Total for j-Bonds :									,415,044,614,968,730.00	,120,757,892	114 001 609 448.00
Grand Total:									 5,046,050,925,850.00	 20,880,234	14 003 301 625.00