



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/12/2012

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 14/12/2012	Foreign Exchange Future	8.67780	8.67780	8.69370	8.69370		12.83	471,013,628.40	54,278	312,204.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	727.80710	0.72781	743.71410	0.74371	727.807	26.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.00710	0.00001	0.01410	0.00001	0.007	26.65	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	677.80920	0.67781	693.72300	0.69372	677.809	25.28	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.00920	0.00001	0.02300	0.00002	0.009	25.28	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	577.81640	0.57782	593.76270	0.59376	577.816	22.53	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.01640	0.00002	0.06270	0.00006	0.016	22.53	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	427.87040	0.42787	444.01030	0.44401	427.870	19.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.07040	0.00007	0.31030	0.00031	0.070	19.01	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	877.80350	0.87780	893.70150	0.89370	877.804	30.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00350	0.00000	0.00150	0.00000	0.004	30.77	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	358.00830	0.35801	374.40390	0.37440	358.008	17.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.20830	0.00021	0.70390	0.00070	0.208	17.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	328.13280	0.32813	344.70260	0.34470	328.133	17.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.33280	0.00033	1.00260	0.00100	0.333	17.46	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	627.81210	0.62781	643.73770	0.64374	627.812	23.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.01210	0.00001	0.03770	0.00004	0.012	23.90	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	181.19590		0.18120	199.56640	0.19957	181.196	15.15		0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	3.39590		0.00340	5.86640	0.00587	3.396	15.15		0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	92.24870		0.09225	111.83540	0.11184	92.249	13.60		0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	14.44870		0.01445	18.13540	0.01814	14.449	13.60		0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	377.95260		0.37795	394.25640	0.39426	377.953	18.24		0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.15260		0.00015	0.55640	0.00056	0.153	18.24		0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	18.20910		0.01821	26.42500	0.02643	18.209	14.43		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	90.40910		0.09041	82.72500	0.08273	90.409	14.43		45,204.55	500	2,200.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	9.81750		0.00982	15.38800	0.01539	9.818	15.23		0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	132.01750		0.13202	121.68800	0.12169	132.018	15.23		0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	278.52700		0.27853	295.51110	0.29551	278.527	16.69		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	0.72700		0.00073	1.81110	0.00181	0.727	16.69		0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	2.72750		0.00273	4.93070	0.00493	2.728	16.84		0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	224.92750		0.22493	211.23070	0.21123	224.928	16.84		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	0.76350		0.00076	1.55180	0.00155	0.763	18.44		0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	322.96350		0.32296	307.85180	0.30785	322.963	18.44		0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	32.64220		0.03264	43.87430	0.04387	32.642	13.63		0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	54.84220		0.05484	50.17430	0.05017	54.842	13.63		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	0.22620		0.00023	0.50250	0.00050	0.226	20.05		0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	422.42620		0.42243	406.80250	0.40680	422.426	20.05		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.06970		0.00007	0.16260	0.00016	0.070	21.57		0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	522.26970		0.52227	506.46260	0.50646	522.270	21.57		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	7.62120		0.00762	12.31090	0.01231	7.621	15.55		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	149.82120		0.14982	138.61090	0.13861	149.821	15.55		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.03990		0.00004	0.09160	0.00009	0.040	22.34		0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	572.23990		0.57224	556.39160	0.55639	572.240	22.34		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.00340		0.00000	0.00630	0.00001	0.003	26.15		0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	822.20340		0.82220	806.30630	0.80631	822.203	26.15		0.00	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	0.67390	0.00067	1.38380	0.00138	0.674	18.60		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	332.87390	0.33287	317.68380	0.31768	332.874	18.60		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00330	0.00000	0.00300	0.00000	0.003	50.16		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,722.20330	1.72220	1,706.30300	1.70630	1,722.203	50.16		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00130	0.00000	0.00200	0.00000	0.001	63.98		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,422.20130	2.42220	2,406.30200	2.40630	2,422.201	63.98		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.04970	0.00005	0.11510	0.00012	0.050	22.03		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	552.24970	0.55225	536.41510	0.53642	552.250	22.03		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,027.80000	1.02780	1,043.70000	1.04370	1,027.800	28.78		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.78		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	977.80020	0.97780	993.70010	0.99370	977.800	29.45		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00020	0.00000	0.00010	0.00000	0.000	29.45		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	927.80080	0.92780	943.70040	0.94370	927.801	30.12		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00080	0.00000	0.00040	0.00000	0.001	30.12		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.79250	8.79250	8.80860	8.80860		13.43		423,394,045.00	48,154	160,050.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	469.47140	0.46947	484.47810	0.48448	469.471	12.43		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	76.97140	0.07697	75.87810	0.07588	76.971	12.43		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	286.16720	0.28617	298.35950	0.29836	286.167	13.18		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	193.66720	0.19367	189.75950	0.18976	193.667	13.18		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	719.86190	0.71986	735.94770	0.73595	719.862	12.65		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	27.36190	0.02736	27.34770	0.02735	27.362	12.65		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	546.84240	0.54684	562.38960	0.56239	546.842	12.37		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	54.34240	0.05434	53.78960	0.05379	54.342	12.37		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	171.66920	0.17167	180.53750	0.18054	171.669	14.35		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	379.16920	0.37917	371.93750	0.37194	379.169	14.35		0.00	0	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	401.20670	0.40121	415.42760	0.41543	401.207	12.68		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	108.70670	0.10871	106.82760	0.10683	108.707	12.68		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	340.09400	0.34009	353.36560	0.35337	340.094	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 18/03/2013	Foreign Exchange Future	8.60	Put	147.59400		0.14759	144.76560	0.14477	147.594	12.93	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	106.31640		0.10632	112.45230	0.11245	106.316	15.74	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	613.81640		0.61382	603.85230	0.60385	613.816	15.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	261.83810		0.26184	273.46130	0.27346	261.838	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	219.33810		0.21934	214.86130	0.21486	219.338	13.31	0.00	0	2,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	220.10060		0.22010	230.58490	0.23058	220.101	13.66	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	277.60060		0.27760	271.98490	0.27198	277.601	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	90.31110		0.09031	95.67360	0.09567	90.311	16.28	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	707.81110		0.70781	697.07360	0.69707	707.811	16.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	145.78720		0.14579	153.65720	0.15366	145.787	14.81	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	453.28720		0.45329	445.05720	0.44506	453.287	14.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	114.71700		0.11472	121.23700	0.12124	114.717	15.50	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	572.21700		0.57222	562.63700	0.56264	572.217	15.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	74.02260		0.07402	78.53930	0.07854	74.023	16.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	831.52260		0.83152	819.93930	0.81994	831.523	16.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	103.16500		0.10316	109.15180	0.10915	103.165	15.84	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	630.66500		0.63066	620.55180	0.62055	630.665	15.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	98.64500		0.09864	104.41670	0.10442	98.645	15.99	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	656.14500		0.65615	645.81670	0.64582	656.145	15.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	32.73900		0.03274	34.98750	0.03499	32.739	20.00	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,440.23900		1.44024	1,426.38750	1.42639	1,440.239	20.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	85.23440		0.08523	90.33990	0.09034	85.234	16.48	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	742.73440		0.74273	731.73990	0.73174	742.734	16.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	79.38000		0.07938	84.18100	0.08418	79.380	16.72	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	786.88000		0.78688	775.58100	0.77558	786.880	16.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	14.24420		0.01424	15.34170	0.01534	14.244	23.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,221.74420		2.22174	2,206.74170	2.20674	2,221.744	23.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	69.11800		0.06912	73.36950	0.07337	69.118	17.21	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	876.61800	0.87662	864.76950	0.86477	876.618	17.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	41.23030	0.04123	43.97100	0.04397	41.230	19.08	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,248.73030	1.24873	1,235.37100	1.23537	1,248.730	19.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	811.33590	0.81134	827.54080	0.82754	811.336	12.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	18.83590	0.01884	18.94080	0.01894	18.836	12.79	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	22.91480	0.02291	24.55570	0.02456	22.915	21.62	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,780.41480	1.78041	1,765.95570	1.76596	1,780.415	21.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	16.55510	0.01656	17.80290	0.01780	16.555	22.73	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,074.05510	2.07406	2,059.20290	2.05920	2,074.055	22.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	905.20350	0.90520	921.46280	0.92146	905.204	12.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	12.70350	0.01270	12.86280	0.01286	12.703	12.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	858.00860	0.85801	874.24730	0.87425	858.009	12.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	15.50860	0.01551	15.64730	0.01565	15.509	12.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.89510	8.89510	8.91290	8.91290		14.59	17,870,255.90	2,009	15,614.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	221.10200	0.22110	228.41430	0.22841	221.102	16.44	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	726.00200	0.72600	715.51430	0.71551	726.002	16.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	167.84940	0.16785	173.77600	0.17378	167.849	17.57	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	972.74940	0.97275	960.87600	0.96088	972.749	17.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	426.07160	0.42607	437.81420	0.43781	426.072	14.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	290.97160	0.29097	284.91420	0.28491	290.972	14.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	147.31750	0.14732	152.65660	0.15266	147.318	18.11	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,102.21750	1.10222	1,089.75660	1.08976	1,102.218	18.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	243.59440	0.24359	251.47090	0.25147	243.594	16.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	648.49440	0.64849	638.57090	0.63857	648.494	16.07	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	435.39740	0.43540	447.29980	0.44730	435.397	14.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	280.29740	0.28030	274.39980	0.27440	280.297	14.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	430.71120	0.43071	442.53370	0.44253	430.711	14.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	285.61120	0.28561	279.63370	0.27963	285.611	14.11	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			9.00540		9.00540	9.02350	9.02350		15.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	206.00700		0.20601	211.72390	0.21172	206.007	18.90	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,400.60700		1.40061	1,388.22390	1.38822	1,400.607	18.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	297.16920		0.29717	304.81320	0.30481	297.169	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	931.76920		0.93177	921.31320	0.92131	931.769	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	295.12260		0.29512	302.72580	0.30273	295.123	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	939.72260		0.93972	929.22580	0.92923	939.723	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	293.09540		0.29310	300.65800	0.30066	293.095	17.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	947.69540		0.94770	937.15800	0.93716	947.695	17.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	583.26030		0.58326	595.67030	0.59567	583.260	14.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	327.86030		0.32786	322.17030	0.32217	327.860	14.35	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.10730		9.10730	9.12760	9.12760		15.65	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	610.31080		0.61031	622.86900	0.62287	610.311	15.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	503.01080		0.50301	495.26900	0.49527	503.011	15.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	290.27050		0.29027	297.34840	0.29735	290.270	18.85	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,452.97050		1.45297	1,439.74840	1.43975	1,452.970	18.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	639.18700		0.63919	652.11780	0.65212	639.187	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	459.78700		0.45979	452.41780	0.45242	459.787	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	618.98660		0.61899	631.65610	0.63166	618.987	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	489.58660		0.48959	481.95610	0.48196	489.587	15.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	650.81550		0.65082	663.89330	0.66389	650.816	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	443.51550		0.44352	436.29330	0.43629	443.516	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	599.58060		0.59958	611.99690	0.61200	599.581	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	520.18060		0.52018	512.29690	0.51230	520.181	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	398.50240		0.39850	407.64220	0.40764	398.502	17.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	981.20240		0.98120	970.04220	0.97004	981.202	17.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,219.66510		1.21967	1,237.75770	1.23776	1,219.665	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	112.36510		0.11237	110.15770	0.11016	112.365	13.88	0.00	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	717.89890		0.71790	731.78670	0.73179	717.899	14.57		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	360.59890		0.36060	354.18670	0.35419	360.599	14.57		0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.26290		9.26290	9.28170	9.28170		16.15		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	735.08760		0.73509	734.17890	0.73418	735.088	16.82		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,072.18760		1.07219	1,052.47890	1.05248	1,072.188	16.82		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,200.17690		1.20018	1,205.52830	1.20553	1,200.177	14.48		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	387.27690		0.38728	373.82830	0.37383	387.277	14.48		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,171.99430		1.17199	1,176.86990	1.17687	1,171.994	14.55		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	409.09430		0.40909	395.16990	0.39517	409.094	14.55		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,144.45960		1.14446	1,148.85790	1.14886	1,144.460	14.62		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	431.55960		0.43156	417.15790	0.41716	431.560	14.62		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,504.34150		1.50434	1,513.92180	1.51392	1,504.341	14.39		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	241.44150		0.24144	232.22180	0.23222	241.442	14.39		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.94010		9.94010	9.95140	9.95140		17.13		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,519.56410		1.51956	1,524.67300	1.52467	1,519.564	16.40		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	729.46410		0.72946	723.27300	0.72327	729.464	16.40		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,499.44420		1.49944	1,504.18740	1.50419	1,499.444	16.52		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	759.34420		0.75934	752.78740	0.75279	759.344	16.52		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,479.82270		1.47982	1,484.20460	1.48420	1,479.823	16.64		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	789.72270		0.78972	782.80460	0.78280	789.723	16.64		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.67780		8.67780	8.69370	8.69370		12.83		1,145,469.60	132	210.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	85,460.39020		0.85460	87,050.28450	0.87050	85,460.390	30.13		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.39020		0.00000	0.28450	0.00000	0.390	30.13		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	80,460.48770		0.80460	82,050.68810	0.82051	80,460.488	28.76		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.48770		0.00000	0.68810	0.00001	0.488	28.76		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	75,460.61800		0.75461	77,051.09680	0.77051	75,460.618	27.39		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	0.61800		0.00001	1.09680	0.00001	0.618	27.39		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	9,224.86660		0.09225	11,183.54200	0.11184	9,224.867	13.60		0.00	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	1,444.86660		0.01445	1,813.54200	0.01814	1,444.867	13.60		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	981.74520		0.00982	1,538.79530	0.01539	981.745	15.23		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	13,201.74520		0.13202	12,168.79530	0.12169	13,201.745	15.23		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	37,795.25750		0.37795	39,425.64000	0.39426	37,795.258	18.24		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	15.25750		0.00015	55.64000	0.00056	15.258	18.24		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	10,039.04770		0.10039	11,996.09330	0.11996	10,039.048	13.75		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	1,259.04770		0.01259	1,626.09330	0.01626	1,259.048	13.75		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.79250		8.79250	8.80860	8.80860		13.43		2,233,295.00	254	1,422.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	26,183.80690		0.26184	27,346.12700	0.27346	26,183.807	13.31		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	21,933.80690		0.21934	21,486.12700	0.21486	21,933.807	13.31		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	25,717.87070		0.25718	26,868.51130	0.26869	25,717.871	13.33		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	22,467.87070		0.22468	22,008.51130	0.22009	22,467.871	13.33		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	16,611.71470		0.16612	17,478.17190	0.17478	16,611.715	14.44		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	39,361.71470		0.39362	38,618.17190	0.38618	39,361.715	14.44		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	29,124.05510		0.29124	30,354.55850	0.30355	29,124.055	13.16		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	18,874.05510		0.18874	18,494.55850	0.18495	18,874.055	13.16		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	26,656.72930		0.26657	27,830.49260	0.27830	26,656.729	13.28		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	21,406.72930		0.21407	20,970.49260	0.20970	21,406.729	13.28		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.89510		8.89510	8.91290	8.91290		14.59		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	43,539.74070		0.43540	44,729.98010	0.44730	43,539.741	14.08		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	28,029.74070		0.28030	27,439.98010	0.27440	28,029.741	14.08		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	43,071.12310		0.43071	44,253.37150	0.44253	43,071.123	14.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	28,561.12310		0.28561	27,963.37150	0.27963	28,561.123	14.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	42,607.15780		0.42607	43,781.41870	0.43781	42,607.158	14.14		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	29,097.15780		0.29097	28,491.41870	0.28491	29,097.158	14.14		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.00540		9.00540	9.02350	9.02350		15.16		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	52,157.10380		0.52157	13,350.00000	0.13350	52,157.104	14.80		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	40,617.10380		0.40617	0.00000	0.00000	40,617.104	14.80		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	51,745.44610		0.51745	12,350.00000	0.12350	51,745.446	14.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	41,205.44610		0.41205	0.00000	0.00000	41,205.446	14.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	51,337.51890		0.51338	11,350.00000	0.11350	51,337.519	14.87	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	41,797.51890		0.41798	0.00000	0.00000	41,797.519	14.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future				13.97830	13.97830	13.98020	13.98020		8.92	13,670,777.40	978	11,364.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,728.30000		1.72830	1,730.20000	1.73020	1,728.300	28.32	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	28.32	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,578.00050		1.57800	1,579.90020	1.57990	1,578.000	30.38	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00050		0.00000	0.00020	0.00000	0.001	30.38	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,528.00160		1.52800	1,529.90060	1.52990	1,528.002	31.06	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00160		0.00000	0.00060	0.00000	0.002	31.06	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	528.42120		0.52842	530.44840	0.53045	528.421	14.94	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.12120		0.00012	0.24840	0.00025	0.121	14.94	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	60.60070		0.06060	73.14120	0.07314	60.601	8.92	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	32.30070		0.03230	42.94120	0.04294	32.301	8.92	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,478.00450		1.47800	1,479.90160	1.47990	1,478.005	31.74	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00450		0.00000	0.00160	0.00000	0.005	31.74	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	608.35520		0.60836	610.30580	0.61031	608.355	15.90	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.05520		0.00006	0.10580	0.00011	0.055	15.90	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	4.63790		0.00464	10.01550	0.01002	4.638	11.75	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	226.33790		0.22634	229.81550	0.22982	226.338	11.75	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	428.64360		0.42864	430.93070	0.43093	428.644	13.73	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	0.34360		0.00034	0.73070	0.00073	0.344	13.73	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	280.13470		0.28013	283.87060	0.28387	280.135	11.93	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	1.83470		0.00183	3.67060	0.00367	1.835	11.93	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				14.15890	14.15890	14.16090	14.16090		11.14	1,755,703.60	124	8,489.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	859.86120		0.85986	865.52670	0.86553	859.861	10.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	50.96120		0.05096	54.62670	0.05463	50.961	10.41	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
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	850.94410		0.85094	856.68880	0.85669	850.944	10.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	52.04410		0.05204	55.78880	0.05579	52.044	10.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	584.82890		0.58483	591.12260	0.59112	584.829	10.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	125.92890		0.12593	130.22260	0.13022	125.929	10.52	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	457.92880		0.45793	463.21180	0.46321	457.929	10.80	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	199.02880		0.19903	202.31180	0.20231	199.029	10.80	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	868.79950		0.86880	874.38690	0.87439	868.799	10.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	49.89950		0.04990	53.48690	0.05349	49.899	10.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	240.81580		0.24082	242.32900	0.24233	240.816	11.86	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	481.91580		0.48192	481.42900	0.48143	481.916	11.86	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	708.71790		0.70872	715.28600	0.71529	708.718	10.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	79.81790		0.07982	84.38600	0.08439	79.818	10.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.31960		14.31960	14.32470	14.32470		12.16	0.00	0	480.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	757.31800		0.75732	765.57040	0.76557	757.318	11.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	237.71800		0.23772	240.87040	0.24087	237.718	11.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	751.33200		0.75133	759.54780	0.75955	751.332	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	241.73200		0.24173	244.84780	0.24485	241.732	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	488.33660		0.48834	493.59580	0.49360	488.337	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	508.73660		0.50874	508.89580	0.50890	508.737	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	466.09820		0.46610	471.03030	0.47103	466.098	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	546.49820		0.54650	546.33030	0.54633	546.498	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	384.88860		0.38489	388.46750	0.38847	384.889	12.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	715.28860		0.71529	713.76750	0.71377	715.289	12.98	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	344.04460		0.34404	346.84020	0.34684	344.045	13.34	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	824.44460		0.82444	822.14020	0.82214	824.445	13.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,368.51810		1.36852	1,374.82450	1.37482	1,368.518	10.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	48.91810		0.04892	50.12450	0.05012	48.918	10.61	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	763.34280		0.76334	771.63440	0.77163	763.343	11.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	233.74280	0.23374	236.93440	0.23693	233.743	11.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	239.67660	0.23968	240.49140	0.24049	239.677	14.47	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,220.07660	1.22008	1,215.79140	1.21579	1,220.077	14.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,334.73920	2.33474	2,340.18290	2.34018	2,334.739	13.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.13920	0.01514	15.48290	0.01548	15.139	13.33	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.49290	14.49290	14.49910	14.49910		12.44	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	542.65200	0.54265	562.61750	0.56262	542.652	12.93	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	789.75200	0.78975	803.51750	0.80352	789.752	12.93	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	539.50620	0.53951	559.39040	0.55939	539.506	12.95	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	796.60620	0.79661	810.29040	0.81029	796.606	12.95	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	536.38260	0.53638	556.18520	0.55619	536.383	12.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	803.48260	0.80348	817.08520	0.81709	803.483	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.65360	14.65360	14.66380	14.66380		13.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	711.04420	0.71104	719.67580	0.71968	711.044	13.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	947.44420	0.94744	945.87580	0.94588	947.444	13.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	707.78600	0.70779	716.37610	0.71638	707.786	13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	954.18600	0.95419	952.57610	0.95258	954.186	13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	704.55200	0.70455	713.08900	0.71309	704.552	13.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	960.95200	0.96095	959.28900	0.95929	960.952	13.99	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10540	0.10540	0.10570	0.10570		19.80	2,348,733.60	22,284	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,200.00000	0.02200	2,230.00000	0.02230	2,200.000	27.48	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.48	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,200.01020	0.01200	1,230.01560	0.01230	1,200.010	36.46	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.01020	0.00000	0.01560	0.00000	0.010	36.46	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	213.69350	0.00214	243.11220	0.00243	213.693	19.79	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	13.69350	0.00014	13.11220	0.00013	13.693	19.79	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	0.55960	0.00001	0.84280	0.00001	0.560	19.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	460.55960	0.00461	430.84280	0.00431	460.560	19.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10680		0.10680	0.10720	0.10720		15.27		4,694,500.80	43,956	23,846.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	203.94680		0.00204	224.89160	0.00225	203.947	15.27		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	523.94680		0.00524	504.89160	0.00505	523.947	15.27		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,684.63600		0.01685	1,724.75310	0.01725	1,684.636	15.56		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.63600		0.00005	4.75310	0.00005	4.636	15.56		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	760.00720		0.00760	798.54220	0.00799	760.007	14.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	80.00720		0.00080	78.54220	0.00079	80.007	14.47		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10820		0.10820	0.10860	0.10860		16.60		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	429.21130		0.00429	0.00000	0.00000	429.211	16.60		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	609.21130		0.00609	140.00000	0.00140	609.211	16.60		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,848.61640		0.01849	1,860.00000	0.01860	1,848.616	16.45		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	28.61640		0.00029	0.00000	0.00000	28.616	16.45		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	985.22680		0.00985	860.00000	0.00860	985.227	15.73		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	165.22680		0.00165	0.00000	0.00000	165.227	15.73		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.27730		11.27730	11.23680	11.23680		11.58		7,679,841.30	681	73,434.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	887.32750		0.88733	846.85410	0.84685	887.328	26.96		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.02750		0.00003	0.05410	0.00005	0.028	26.96		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	877.32790		0.87733	836.85730	0.83686	877.328	26.70		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.02790		0.00003	0.05730	0.00006	0.028	26.70		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	477.47040		0.47747	437.79780	0.43780	477.470	17.50		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.17040		0.00017	0.99780	0.00100	0.170	17.50		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	457.51580		0.45752	418.00150	0.41800	457.516	17.24		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.21580		0.00022	1.20150	0.00120	0.216	17.24		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	937.32540		0.93733	896.84090	0.89684	937.325	28.27		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.02540		0.00003	0.04090	0.00004	0.025	28.27		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	279.20390		0.27920	243.37080	0.24337	279.204	14.87		0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	1.90390		0.00190	6.57080	0.00657	1.904	14.87		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	183.70210		0.18370	153.54870	0.15355	183.702	13.56		0.00	0	425.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	6.40210	0.00640	16.74870	0.01675	6.402	13.56	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	837.32990	0.83733	796.87240	0.79687	837.330	25.65	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.02990	0.00003	0.07240	0.00007	0.030	25.65	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	977.32390	0.97732	936.83290	0.93683	977.324	29.33	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.02390	0.00002	0.03290	0.00003	0.024	29.33	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	5.50450	0.00550	5.84630	0.00585	5.505	15.19	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	228.20450	0.22820	269.04630	0.26905	228.205	15.19	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	328.33380	0.32833	290.88980	0.29089	328.334	15.53	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	1.03380	0.00103	4.08980	0.00409	1.034	15.53	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,777.30000	1.77730	1,736.80000	1.73680	1,777.300	24.32	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.32	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,427.30000	1.42730	1,386.80000	1.38680	1,427.300	29.14	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.14	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.43730	11.43730	11.39660	11.39660		11.27	4,552,045.40	398	15,555.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	42.01930	0.04202	39.88710	0.03989	42.019	14.91	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,244.71930	1.24472	1,283.28710	1.28329	1,244.719	14.91	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	534.11450	0.53411	503.87930	0.50388	534.114	10.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	86.81450	0.08681	97.27930	0.09728	86.815	10.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	526.77920	0.52678	496.75300	0.49675	526.779	10.82	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	89.47920	0.08948	100.15300	0.10015	89.479	10.82	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	519.50020	0.51950	489.68260	0.48968	519.500	10.83	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	92.20020	0.09220	103.08260	0.10308	92.200	10.83	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	548.95230	0.54895	518.30540	0.51831	548.952	10.79	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	81.65230	0.08165	91.70540	0.09171	81.652	10.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.58210	11.58210	11.54330	11.54330		12.15	810,747.00	70	3,650.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	561.61120	0.56161	538.35710	0.53836	561.611	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	239.51120	0.23951	255.05710	0.25506	239.511	11.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	573.05390	0.57305	549.38100	0.54938	573.054	11.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	230.95390		0.23095	246.08100	0.24608	230.954	11.66	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	567.31010		0.56731	543.84810	0.54385	567.310	11.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	235.21010		0.23521	250.54810	0.25055	235.210	11.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.73940		11.73940	11.70090	11.70090		13.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	439.79930		0.43980	425.99080	0.42599	439.799	13.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	700.39930		0.70040	725.09080	0.72509	700.399	13.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	436.63140		0.43663	422.92980	0.42293	436.631	13.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	707.23140		0.70723	732.02980	0.73203	707.231	13.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	442.99300		0.44299	429.07700	0.42908	442.993	13.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	693.59300		0.69359	718.17700	0.71818	693.593	13.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.88630		11.88630	11.85020	11.85020		13.60	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	981.41630		0.98142	957.09540	0.95710	981.416	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	295.11630		0.29512	306.89540	0.30690	295.116	12.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	842.82690		0.84283	824.00110	0.82400	842.827	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	399.52690		0.39953	416.80110	0.41680	399.527	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	817.68690		0.81769	799.45060	0.79945	817.687	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	424.38690		0.42439	442.25060	0.44225	424.387	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	793.29990		0.79330	775.64970	0.77565	793.300	12.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	449.99990		0.45000	468.44970	0.46845	450.000	12.95	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.20583		114.20583	113.33919	113.33919			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,215.83000		3.21583	2,349.19000	2.34919	3,215.830		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	3,205.83000		3.20583	2,339.19000	2.33919	3,205.830		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	3,195.83000		3.19583	2,329.19000	2.32919	3,195.830		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			113.73170		113.73170	113.72999	113.72999			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 07/02/2013	Bond Future	105.99	Call	7,741.70000	7.74170	7,739.99000	7.73999	7,741.700		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	7,731.70000	7.73170	7,729.99000	7.72999	7,731.700		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	7,721.70000	7.72170	7,719.99000	7.71999	7,721.700		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			118.46764	118.46764	118.46490	118.46490			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,477.64000	5.47764	5,474.90000	5.47490	5,477.640		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	5,467.64000	5.46764	5,464.90000	5.46490	5,467.640		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	5,457.64000	5.45764	5,454.90000	5.45490	5,457.640		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			486.97900	486.97900	485.89900	485.89900			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			493.08000	493.08000	492.47800	492.47800			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			434.52700	434.52700	433.55400	433.55400			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			439.97100	439.97100	439.42500	439.42500			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.11920	9.11920	9.12260	9.12260		8.54	9,575,160.00	1,050	11,637.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	819.20000	0.81920	822.62230	0.82262	819.200	16.64	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00000	0.00000	0.02230	0.00002	0.000	16.64	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	659.20000	0.65920	662.62700	0.66263	659.200	17.34	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00000	0.00000	0.02700	0.00003	0.000	17.34	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,080.00000	1.08000	1,083.40020	1.08340	1,080.000	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00000	0.00000	0.00020	0.00000	0.000	16.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,030.00000		1.03000	1,033.40100	1.03340	1,030.000	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00000		0.00000	0.00100	0.00000	0.000	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	980.00000		0.98000	983.40440	0.98340	980.000	16.20	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00000		0.00000	0.00440	0.00000	0.000	16.20	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.17440		9.17440	9.17680	9.17680		9.53	9,633,120.00	1,050	5,139.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	817.41070		0.81741	819.37670	0.81938	817.411	11.13	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	11.61070		0.01161	11.17670	0.01118	11.611	11.13	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	769.31500		0.76931	771.16270	0.77116	769.315	10.90	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	13.51500		0.01351	12.96270	0.01296	13.515	10.90	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	682.28100		0.68228	683.85310	0.68385	682.281	10.49	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	17.88100		0.01788	17.05310	0.01705	17.881	10.49	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	865.78420		0.86578	867.84970	0.86785	865.784	11.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	9.98420		0.00998	9.64970	0.00965	9.984	11.35	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22350		9.22350	9.22640	9.22640			922,350.00	100	327.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	463.50000		0.46350	466.40000	0.46640	463.500		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	483.50000		0.48350	486.40000	0.48640	483.500		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	473.50000		0.47350	476.40000	0.47640	473.500		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			9.27680		9.27680	9.27920	9.27920		11.35	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	573.36050		0.57336	574.26860	0.57427	573.361	10.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	186.56050		0.18656	185.06860	0.18507	186.560	10.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	567.17000		0.56717	568.10140	0.56810	567.170	10.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	190.37000		0.19037	188.90140	0.18890	190.370	10.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	561.02980		0.56103	561.97920	0.56198	561.030	10.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	194.22980		0.19423	192.77920	0.19278	194.230	10.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.32450		9.32450	9.32870	9.32870		11.83	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	392.56860		0.39257	394.82060	0.39482	392.569	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	528.06860		0.52807	526.12060	0.52612	528.069	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	389.09320		0.38909	391.30240	0.39130	389.093	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	534.59320		0.53459	532.60240	0.53260	534.593	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	385.64710		0.38565	387.81350	0.38781	385.647	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	541.14710		0.54115	539.11350	0.53911	541.147	12.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.60430		9.60430	9.59510	9.59510		14.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,471.49280		2.47149	2,463.54890	2.46355	2,471.493	13.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	117.19280		0.11719	118.44890	0.11845	117.193	13.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,427.91110		2.42791	2,420.03010	2.42003	2,427.911	13.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	123.61110		0.12361	124.93010	0.12493	123.611	13.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,384.59820		2.38460	2,376.77900	2.37678	2,384.598	13.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	130.29820		0.13030	131.67900	0.13168	130.298	13.72	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.79230		8.79230	8.79700	8.79700		11.13	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,038.70000		1.03870	1,043.40010	1.04340	1,038.700	28.57	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.00010	0.00000	0.000	28.57	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	988.70020		0.98870	993.40070	0.99340	988.700	29.38	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00020		0.00000	0.00070	0.00000	0.000	29.38	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	938.70090		0.93870	943.40310	0.94340	938.701	30.19	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00090		0.00000	0.00310	0.00000	0.001	30.19	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	442.32780		0.44233	447.14380	0.44714	442.328	17.91	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.02780		0.00003	0.14380	0.00014	0.028	17.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.89000		8.89000	8.89510	8.89510		13.27	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	374.26810		0.37427	382.72540	0.38273	374.268	13.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	134.26810		0.13427	137.62540	0.13763	134.268	13.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	368.00200		0.36800	376.46420	0.37646	368.002	13.04	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	138.00200		0.13800	141.36420	0.14136	138.002	13.04	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	380.60060		0.38060	389.05160	0.38905	380.601	13.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	130.60060		0.13060	133.95160	0.13395	130.601	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future				8.97480	8.97480	8.98210	8.98210		12.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	329.36670		0.32937	32.10000	0.03210	329.367	12.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	304.56670		0.30457	0.00000	0.00000	304.567	12.45	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	325.19220		0.32519	22.10000	0.02210	325.192	12.48	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	310.39220		0.31039	0.00000	0.00000	310.392	12.48	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	333.99400		0.33399	42.10000	0.04210	333.994	12.44	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	299.19400		0.29919	0.00000	0.00000	299.194	12.44	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				0.37980	0.37980	0.39560	0.39560			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future				0.68090	0.68090	0.68130	0.68130			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				0.27990	0.27990	0.29570	0.29570			0.00	0	31,310.00
CF CANDO CABY	On 14/12/2012	Can-Do Future				0.28010	0.28010	0.24040	0.24040			0.00	0	13,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.00010	0.00010	0.00030	0.00030			0.00	0	52,500.00	
CF CANDO CACA	On 20/12/2012	Can-Do Future		530.19000	530.19000	627.82000	627.82000			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		0.09810	0.09810	0.10150	0.10150			0.00	0	4,500.00	
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.00130	0.00130	0.00050	0.00050			0.00	0	15,000.00	
CF CANDO CACG	On 02/01/2013	Can-Do Future		10,000.00020	10,000.00020	10,000.00020	10,000.00020			0.00	20	0.00	
CF CANDO CACH	On 24/01/2013	Can-Do Future		9,642.70660	9,642.70660	9,475.04540	9,475.04540			0.00	0	20.00	
CF CANDO CACI	On 18/03/2013	Can-Do Future		0.06390	0.06390	0.06690	0.06690			0.00	0	37,000.00	
CF CANDO CACJ	On 02/01/2013	Can-Do Future		23,523.83650	23,523.83650	21,790.96450	21,790.96450			0.00	20	30.00	
CF CANDO CACK	On 11/01/2013	Can-Do Future		11,304.91210	11,304.91210	10,763.71730	10,763.71730			0.00	0	35.00	
CF CANDO CACL	On 04/01/2013	Can-Do Future		0.01650	0.01650	0.01900	0.01900			0.00	0	25,000.00	
CF CANDO CACM	On 08/01/2013	Can-Do Future		0.01490	0.01490	0.01730	0.01730			0.00	0	25,000.00	
CF CANDO CACN	On 18/03/2013	Can-Do Future		0.34410	0.34410	0.36110	0.36110			0.00	0	24,000.00	
CF CANDO CACO	On 18/03/2013	Can-Do Future		0.21590	0.21590	0.25150	0.25150			0.00	0	7,500.00	
CF CANDO CACP	On 09/01/2013	Can-Do Future		0.02720	0.02720	0.02590	0.02590			0.00	0	100,000.00	
CHF / R	On 14/12/2012	Foreign Exchange Future		9.30700	9.30700	9.31320	9.31320		9.51	0.00	0	25.00	
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	267.51560	0.26752	274.33540	0.27434	267.516	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
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	0.51560		0.00052	1.13540	0.00114	0.516	14.32	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	801.42030		0.80142	807.63040	0.80763	801.420	29.21	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.02030		0.00002	0.03040	0.00003	0.020	29.21	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	751.42170		0.75142	757.63400	0.75763	751.422	27.55	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.02170		0.00002	0.03400	0.00003	0.022	27.55	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	307.28590		0.30729	313.85180	0.31385	307.286	15.06	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	0.28590		0.00029	0.65180	0.00065	0.286	15.06	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	851.41910		0.85142	857.62730	0.85763	851.419	30.86	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.01910		0.00002	0.02730	0.00003	0.019	30.86	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.44560		9.44560	9.45120	9.45120		12.10	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	398.88600		0.39889	403.76430	0.40376	398.886	11.52	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	103.28600		0.10329	102.56430	0.10256	103.286	11.52	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	392.30690		0.39231	397.14780	0.39715	392.307	11.54	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	106.70690		0.10671	105.94780	0.10595	106.707	11.54	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	405.53490		0.40553	410.45300	0.41045	405.535	11.50	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	99.93490		0.09993	99.25300	0.09925	99.935	11.50	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.57290		9.57290	9.57960	9.57960		13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	378.22590		0.37823	29.60000	0.02960	378.226	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	355.32590		0.35533	0.00000	0.00000	355.326	13.51	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	374.23560		0.37424	19.60000	0.01960	374.236	13.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	361.33560		0.36134	0.00000	0.00000	361.336	13.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	382.45590		0.38246	39.60000	0.03960	382.456	13.48	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	349.55590		0.34956	0.00000	0.00000	349.556	13.48	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.84940		11.84940	11.81400	11.81400		13.46	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	595.11840		0.59512	581.72230	0.58172	595.118	13.57	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	655.71840		0.65572	677.72230	0.67772	655.718	13.57	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	602.58610		0.60259	588.99760	0.58900	602.586	13.54	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	643.18610		0.64319	664.99760	0.66500	643.186	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.90	Call	598.83710		0.59884	585.34730	0.58535	598.837	13.55	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	649.43710		0.64944	671.34730	0.67135	649.437	13.55	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry			7.26720		7.26720	7.26130	7.26130		11.85	0.00	0	2,000.00
DANZ	On 12/12/2012	Any day expiry	7.24	Call	35.34340		0.03534	38.16240	0.03816	35.343	12.33	0.00	0	4,000.00
DANZ	On 12/12/2012	Any day expiry	7.24	Put	8.14340		0.00814	16.86240	0.01686	8.143	12.33	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Call	27.86310		0.02786	31.68200	0.03168	27.863	11.85	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Put	10.66310		0.01066	20.38200	0.02038	10.663	11.85	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Call	22.33820		0.02234	26.77980	0.02678	22.338	12.21	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Put	15.13820		0.01514	25.47980	0.02548	15.138	12.21	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.27340		7.27340	7.26000	7.26000		9.93	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	60.22640		0.06023	0.00000	0.00000	60.226	9.93	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	36.82640		0.03683	0.00000	0.00000	36.826	9.93	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	55.04670		0.05505	0.00000	0.00000	55.047	10.01	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	41.64670		0.04165	0.00000	0.00000	41.647	10.01	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	50.20420		0.05020	0.00000	0.00000	50.204	10.10	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	46.80420		0.04680	0.00000	0.00000	46.804	10.10	0.00	5,000	5,000.00
DAUS	On 19/12/2012	Any day expiry			8.68310		8.68310	8.69880	8.69880		11.88	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	23.49850		0.02350	30.60170	0.03060	23.498	12.81	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	140.39850		0.14040	131.80170	0.13180	140.399	12.81	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	21.57480		0.02157	28.29710	0.02830	21.575	12.91	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	148.47480		0.14847	139.49710	0.13950	148.475	12.91	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	9.78720		0.00979	13.65510	0.01366	9.787	13.75	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	226.68720		0.22669	214.85510	0.21486	226.687	13.75	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	25.57700		0.02558	33.07220	0.03307	25.577	12.72	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	132.47700		0.13248	124.27220	0.12427	132.477	12.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.69340		8.69340	8.70920	8.70920		11.45	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	973.48690		0.97349	989.29470	0.98929	973.487	18.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.08690	0.00009	0.09470	0.00009	0.087	18.35	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	7.85	Call	843.57830	0.84358	859.39200	0.85939	843.578	17.00	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.17830	0.00018	0.19200	0.00019	0.178	17.00	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.00	Call	693.81420	0.69381	709.65130	0.70965	693.814	15.37	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.41420	0.00041	0.45130	0.00045	0.414	15.37	0.00	0	7,530.00	
DAUS	On 27/12/2012	Any day expiry	8.49	Call	222.33560	0.22234	237.80190	0.23780	222.336	11.76	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.49	Put	18.93560	0.01894	18.60190	0.01860	18.936	11.76	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.50	Call	214.04100	0.21404	229.40250	0.22940	214.041	11.74	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.50	Put	20.64100	0.02064	20.20250	0.02020	20.641	11.74	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.51	Call	205.86750	0.20587	221.11300	0.22111	205.868	11.73	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.51	Put	22.46750	0.02247	21.91300	0.02191	22.468	11.73	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.59	Call	145.46600	0.14547	159.36400	0.15936	145.466	11.61	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.59	Put	42.06600	0.04207	40.16400	0.04016	42.066	11.61	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.72	Call	71.79330	0.07179	81.93940	0.08194	71.793	11.61	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.72	Put	98.39330	0.09839	92.73940	0.09274	98.393	11.61	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	9.02	Call	12.74250	0.01274	15.32620	0.01533	12.743	13.95	0.00	0	7,530.00	
DAUS	On 27/12/2012	Any day expiry	9.02	Put	339.34250	0.33934	326.12620	0.32613	339.343	13.95	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry			8.73570	8.73570	8.75140	8.75140		12.20	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.72	Call	163.13580	0.16314	173.09400	0.17309	163.136	12.16	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.72	Put	147.43580	0.14744	141.69400	0.14169	147.436	12.16	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	9.02	Call	69.92870	0.06993	75.73660	0.07574	69.929	13.64	0.00	0	6,625.00	
DAUS	On 29/01/2013	Any day expiry	9.02	Put	354.22870	0.35423	344.33660	0.34434	354.229	13.64	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.61	Call	223.62060	0.22362	235.00790	0.23501	223.621	12.04	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.61	Put	97.92060	0.09792	93.60790	0.09361	97.921	12.04	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.62	Call	217.60370	0.21760	228.86690	0.22887	217.604	12.05	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.62	Put	101.90370	0.10190	97.46690	0.09747	101.904	12.05	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Call	887.67900	0.88768	903.44420	0.90344	887.679	13.27	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Put	1.97900	0.00198	2.04420	0.00204	1.979	13.27	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.00	Call	740.00570		0.74001	755.78860	0.75579	740.006	12.65	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	4.30570		0.00431	4.38860	0.00439	4.306	12.65	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	229.74020		0.22974	241.25010	0.24125	229.740	12.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	94.04020		0.09404	89.85010	0.08985	94.040	12.03	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.76890		8.76890	8.78490	8.78490		12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	283.50970		0.28351	297.01270	0.29701	283.510	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	134.60970		0.13461	132.11270	0.13211	134.610	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	230.06240		0.23006	242.84980	0.24285	230.062	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	181.16240		0.18116	177.94980	0.17795	181.162	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	295.17160		0.29517	308.80450	0.30880	295.172	12.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	126.27160		0.12627	123.90450	0.12390	126.272	12.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	126.06510		0.12607	133.84970	0.13385	126.065	14.13	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	377.16510		0.37717	368.94970	0.36895	377.165	14.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	289.29920		0.28930	302.86850	0.30287	289.299	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	130.39920		0.13040	127.96850	0.12797	130.399	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	925.38810		0.92539	941.38250	0.94138	925.388	13.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	6.48810		0.00649	6.48250	0.00648	6.488	13.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	780.98250		0.78098	796.87570	0.79688	780.983	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	12.08250		0.01208	11.97570	0.01198	12.083	12.70	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.80180		8.80180	8.81810	8.81810		13.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	171.12080		0.17112	179.50910	0.17951	171.121	14.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	429.32080		0.42932	421.40910	0.42141	429.321	14.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	182.01950		0.18202	190.78660	0.19079	182.020	14.56	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	400.21950		0.40022	392.68660	0.39269	400.219	14.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	176.47950		0.17648	185.05500	0.18506	176.480	14.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	414.67950		0.41468	406.95500	0.40696	414.679	14.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	173.77850		0.17378	182.26010	0.18226	173.778	14.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	421.97850		0.42198	414.16010	0.41416	421.978	14.70	0.00	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	Call	823.54870		0.82355	839.85590	0.83986	823.549	12.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	21.74870		0.02175	21.75590	0.02176	21.749	12.83	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.83800		8.83800	8.85480	8.85480		14.16	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	233.90060		0.23390	242.80860	0.24281	233.901	14.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	435.90060		0.43590	428.00860	0.42801	435.901	14.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	230.93200		0.23093	239.76070	0.23976	230.932	14.97	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	442.93200		0.44293	434.96070	0.43496	442.932	14.97	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	228.00530		0.22801	236.75300	0.23675	228.005	15.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	450.00530		0.45001	441.95300	0.44195	450.005	15.02	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	872.17770		0.87218	888.49210	0.88849	872.178	13.09	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	34.17770		0.03418	33.69210	0.03369	34.178	13.09	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	239.96300		0.23996	249.03530	0.24904	239.963	14.85	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	421.96300		0.42196	414.23530	0.41424	421.963	14.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.93970		8.93970	8.95760	8.95760		14.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	323.98190		0.32398	332.95310	0.33295	323.982	15.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	594.28190		0.59428	585.35310	0.58535	594.282	15.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	199.12110		0.19912	205.28080	0.20528	199.121	17.82	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,059.42110		1.05942	1,047.68080	1.04768	1,059.421	17.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	329.77100		0.32977	338.85960	0.33886	329.771	15.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	580.07100		0.58007	571.25960	0.57126	580.071	15.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	326.85960		0.32686	335.89070	0.33589	326.860	15.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	587.15960		0.58716	578.29070	0.57829	587.160	15.74	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			8.98080		8.98080	8.99880	8.99880		14.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	349.78090		0.34978	358.64720	0.35865	349.781	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	668.98090		0.66898	659.84720	0.65985	668.981	16.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	347.02990		0.34703	355.84810	0.35585	347.030	16.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	676.22990		0.67623	667.04810	0.66705	676.230	16.13	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	234.62470		0.23462	241.21490	0.24121	234.625	17.87	0.00	0	4,400.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,093.82470		1.09382	1,082.41490	1.08241	1,093.825	17.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	366.86280		0.36686	376.01160	0.37601	366.863	15.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	626.06280		0.62606	617.21160	0.61721	626.063	15.90	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	352.55910		0.35256	361.47080	0.36147	352.559	16.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	661.75910		0.66176	652.67080	0.65267	661.759	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.01350		9.01350	9.03190	9.03190		15.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	386.87490		0.38687	396.26940	0.39627	386.875	16.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	683.37490		0.68337	674.36940	0.67437	683.375	16.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	261.19660		0.26120	268.11090	0.26811	261.197	17.93	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,127.69660		1.12770	1,116.21090	1.11621	1,127.697	17.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	395.54690		0.39555	405.09900	0.40510	395.547	16.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	662.04690		0.66205	653.19900	0.65320	662.047	16.05	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	392.62930		0.39263	402.12760	0.40213	392.629	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	669.12930		0.66913	660.22760	0.66023	669.129	16.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	389.73870		0.38974	399.18340	0.39918	389.739	16.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	676.23870		0.67624	667.28340	0.66728	676.239	16.11	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.35877		113.35877	113.35625	113.35625			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	348.77000		0.34877	346.25000	0.34625	348.770		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	368.77000		0.36877	366.25000	0.36625	368.770		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	358.77000		0.35877	356.25000	0.35625	358.770		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			8.74326		91.31910	8.80121	90.82238			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	1,776.83000		1.77683	2,273.55000	2.27355	1,776.830		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	1,688.14000		1.68814	2,184.86000	2.18486	1,688.140		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	1,599.58000		1.59958	2,096.30000	2.09630	1,599.580		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			434.65400		434.65400	433.70900	433.70900			0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	16,640.00000		1.66400	7,190.00000	0.71900	16,640.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	16,540.00000		1.65400	7,090.00000	0.70900	16,540.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	16,440.00000		1.64400	6,990.00000	0.69900	16,440.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.09900		440.09900	439.58200	439.58200			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	71,090.00000		7.10900	65,920.00000	6.59200	71,090.000		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	70,990.00000		7.09900	65,820.00000	6.58200	70,990.000		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	70,890.00000		7.08900	65,720.00000	6.57200	70,890.000		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			200.31100		200.31100	200.04500	200.04500			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			202.82000		202.82000	202.75300	202.75300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			534.00600	534.00600	532.79100	532.79100			0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000	94.88000	5.12000	94.88000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.09000	94.91000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.02000	94.98000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.98000	95.02000	5.00000	95.00000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.96000	95.04000	4.97000	95.03000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.94000	95.06000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.93000	95.07000	4.94000	95.06000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.94000	95.06000	4.97000	95.03000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.00000	95.00000	5.03000	94.97000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.11000	94.89000	5.15000	94.85000			0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.23000	94.77000	5.28000	94.72000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.38000	94.62000	5.41000	94.59000			0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.26720	7.26720	7.26230	7.26230		11.87	0.00	0	2,000.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	979.90000	0.97990	975.00000	0.97500	979.900	27.01	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.01	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	929.90000	0.92990	925.00000	0.92500	929.900	27.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00000		0.00000	0.00000	0.00000	0.000	27.95	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	879.90000		0.87990	875.00000	0.87500	879.900	28.88	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	28.88	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	817.20020		0.81720	812.30030	0.81230	817.200	30.05	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00020		0.00000	0.00030	0.00000	0.000	30.05	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	637.21050		0.63721	632.31500	0.63231	637.211	28.90	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.01050		0.00001	0.01500	0.00002	0.011	28.90	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.33240		7.33240	7.32650	7.32650		9.26	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	452.17220		0.45217	448.11940	0.44812	452.172	9.76	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	19.77220		0.01977	21.61940	0.02162	19.772	9.76	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	443.15310		0.44315	439.20060	0.43920	443.153	9.73	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	20.75310		0.02075	22.70060	0.02270	20.753	9.73	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	461.23350		0.46123	457.08320	0.45708	461.233	9.80	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	18.83350		0.01883	20.58320	0.02058	18.833	9.80	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.37650		7.37650	7.37130	7.37130		11.24	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	248.57230		0.24857	21.30000	0.02130	248.572	11.24	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	222.07230		0.22207	0.00000	0.00000	222.072	11.24	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	244.24320		0.24424	11.30000	0.01130	244.243	11.28	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	227.74320		0.22774	0.00000	0.00000	227.743	11.28	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	253.54640		0.25355	31.30000	0.03130	253.546	11.24	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	217.04640		0.21705	0.00000	0.00000	217.046	11.24	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			6.87253		109.81812	6.91533	109.49959			0.00	0	1,633.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,239.39000		1.23939	920.86000	0.92086	1,239.390		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,312.81000		1.31281	994.28000	0.99428	1,312.810		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.06	Call	1,386.16000		1.38616	1,067.63000	1.06763	1,386.160		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			6.92507		107.22243	6.96249	106.94975			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	979.01000		0.97901	706.33000	0.70633	979.010		0.00	0	0.00
R023	On 02/05/2013	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	7.04	Call	834.63000		0.83463	561.95000	0.56195	834.630		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	906.85000		0.90685	634.17000	0.63417	906.850		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.97848		108.66111	7.00830	108.44879			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,191.29000		2.19129	1,978.97000	1.97897	2,191.290		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	2,260.66000		2.26066	2,048.34000	2.04834	2,260.660		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	2,329.97000		2.32997	2,117.65000	2.11765	2,329.970		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			5.43818		124.78471	5.47985	124.67363		2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,225.90000		2.22590	2,117.70000	2.11770	2,225.900	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	7.32000		0.00732	10.20000	0.01020	7.320	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,791.30000		2.79130	2,681.03000	2.68103	2,791.300	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	1.70000		0.00170	2.51000	0.00251	1.700	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,305.94000		3.30594	3,195.05000	3.19505	3,305.940	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.33000		0.00033	0.52000	0.00052	0.330	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,434.36000		3.43436	3,323.41000	3.32341	3,434.360	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.21000		0.00021	0.34000	0.00034	0.210	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,562.65000		3.56265	3,451.65000	3.45165	3,562.650	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.14000		0.00014	0.22000	0.00022	0.140	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.45858		119.47999	5.48168	119.42396		2.02	0.00	0	182.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.35	Call	474.97000	0.47497	453.20000	0.45320	474.970	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	738.80000	0.73880	773.06000	0.77306	738.800	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	485.75000	0.48575	463.63000	0.46363	485.750	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	725.25000	0.72525	759.16000	0.75916	725.250	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	464.35000	0.46435	442.93000	0.44293	464.350	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	752.52000	0.75252	787.13000	0.78713	752.520	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.50072	115.96006	5.47162	116.01497		1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	931.85000	0.93185	963.20000	0.96320	931.850	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	725.97000	0.72597	702.41000	0.70241	725.970	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	911.81000	0.91181	942.77000	0.94277	911.810	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	743.57000	0.74357	719.62000	0.71962	743.570	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	921.80000	0.92180	952.95000	0.95295	921.800	1.87	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	734.74000	0.73474	710.98000	0.71098	734.740	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			7.34575	128.64403	7.38320	128.26333		12.91	25,728,806.00	200	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,206.15000	1.20615	1,114.16000	1.11416	1,206.150	12.63	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,797.53000	4.79753	5,086.24000	5.08624	4,797.530	12.63	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,150.82000	2.15082	2,005.62000	2.00562	2,150.820	12.72	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	3,131.47000	3.13147	3,366.97000	3.36697	3,131.470	12.72	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,459.21000	3.45921	3,255.48000	3.25548	3,459.210	12.82	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,901.36000	1.90136	2,078.33000	2.07833	1,901.360	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,625.03000	9.62503	9,281.73000	9.28173	9,625.030	13.24	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	220.20000	0.22020	257.60000	0.25760	220.200	13.24	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,158.18000	11.15818	10,801.04000	10.80104	11,158.180	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.50	Put	124.09000	0.12409	147.65000	0.14765	124.090	13.35	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.75	Call	5,093.64000	5.09364	4,834.55000	4.83455	5,093.640	12.91	0.00	0	1,000.00	
R186	On 07/02/2013	Bond Future	7.75	Put	1,067.22000	1.06722	1,188.83000	1.18883	1,067.220	12.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Call	6,987.26000	6.98726	6,683.21000	6.68321	6,987.260	13.06	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Put	560.01000	0.56001	636.66000	0.63666	560.010	13.06	0.00	0	150.00	
R186	On 07/02/2013	Bond Future	8.55	Call	11,586.05000	11.58605	11,225.91000	11.22591	11,586.050	13.38	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Put	105.09000	0.10509	125.65000	0.12565	105.090	13.38	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.45	Call	10,730.78000	10.73078	10,376.98000	10.37698	10,730.780	13.32	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.45	Put	146.03000	0.14603	172.93000	0.17293	146.030	13.32	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Call	10,901.65000	10.90165	10,546.47000	10.54647	10,901.650	13.33	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Put	136.87000	0.13687	162.39000	0.16239	136.870	13.33	0.00	0	0.00	
R186	On 02/05/2013	Bond Future			7.40720	130.18709	7.43989	129.86083		13.00	0.00	0	12.00	
R186	On 02/05/2013	Bond Future	7.41	Call	4,191.71000	4.19171	4,039.67000	4.03967	4,191.710	12.90	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.41	Put	4,163.72000	4.16372	4,337.94000	4.33794	4,163.720	12.90	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Call	4,093.46000	4.09346	3,943.90000	3.94390	4,093.460	12.90	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Put	4,265.60000	4.26560	4,442.30000	4.44230	4,265.600	12.90	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Call	4,142.42000	4.14242	3,991.62000	3.99162	4,142.420	12.90	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Put	4,214.44000	4.21444	4,389.90000	4.38990	4,214.440	12.90	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			7.54856	128.40918	7.57103	128.19413		13.78	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Call	9,715.85000	9.71585	9,585.08000	9.58508	9,715.850	13.86	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Put	4,223.84000	4.22384	4,308.12000	4.30812	4,223.840	13.86	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Call	9,773.01000	9.77301	9,641.80000	9.64180	9,773.010	13.86	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Put	4,191.08000	4.19108	4,274.92000	4.27492	4,191.080	13.86	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	9,829.84000	9.82984	9,698.18000	9.69818	9,829.840	13.87	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	4,158.09000	4.15809	4,241.48000	4.24148	4,158.090	13.87	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	13,388.54000	13.38854	13,232.93000	13.23293	13,388.540	14.21	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	2,581.93000	2.58193	2,641.37000	2.64137	2,581.930	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	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			217.51473	217.51473	217.52733	217.52733			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,524.73000	4.52473	4,537.33000	4.53733	4,524.730		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,514.73000	4.51473	4,527.33000	4.52733	4,514.730		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	4,504.73000	4.50473	4,517.33000	4.51733	4,504.730		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			287.34961	287.34961	287.09686	287.09686			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,359.61000	8.35961	8,106.86000	8.10686	8,359.610		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	8,349.61000	8.34961	8,096.86000	8.09686	8,349.610		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	8,339.61000	8.33961	8,086.86000	8.08686	8,339.610		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			290.95013	290.95013	290.98006	290.98006			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,560.13000	8.56013	8,590.06000	8.59006	8,560.130		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	8,550.13000	8.55013	8,580.06000	8.58006	8,550.130		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	8,540.13000	8.54013	8,570.06000	8.57006	8,540.130		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



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future			5.04978	107.73537	5.07608	107.68739		1.41	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	179.63000	0.17963	162.36000	0.16236	179.630	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	307.08000	0.30708	337.79000	0.33779	307.080	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,012.07000	1.01207	967.54000	0.96754	1,012.070	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	14.16000	0.01416	17.61000	0.01761	14.160	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,072.27000	2.07227	2,024.35000	2.02435	2,072.270	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.11000	0.00011	0.17000	0.00017	0.110	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,161.10000	2.16110	2,113.15000	2.11315	2,161.100	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.07000	0.00007	0.10000	0.00010	0.070	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,249.84000	2.24984	2,201.88000	2.20188	2,249.840	1.52	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.04000	0.00004	0.06000	0.00006	0.040	1.52	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02154	109.02764	5.02094	109.02861		1.20	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.12000	0.00612	6.28000	0.00628	6.120	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,577.73000	1.57773	1,576.92000	1.57692	1,577.730	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	6.48000	0.00648	6.65000	0.00665	6.480	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,561.75000	1.56175	1,560.95000	1.56095	1,561.750	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	5.79000	0.00579	5.94000	0.00594	5.790	1.13	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,593.73000	1.59373	1,592.91000	1.59291	1,593.730	1.13	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.87361	107.56086	4.78095	107.66273		1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	382.64000	0.38264	433.26000	0.43326	382.640	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	463.56000	0.46356	412.31000	0.41231	463.560	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	387.80000	0.38780	438.85000	0.43885	387.800	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	457.72000	0.45772	406.90000	0.40690	457.720	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	377.52000	0.37752	427.72000	0.42772	377.520	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	469.44000	0.46944	417.77000	0.41777	469.440	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future			216.58477		216.58477	216.58157	216.58157			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,594.77000		11.59477	11,591.57000	11.59157	11,594.770		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	11,584.77000		11.58477	11,581.57000	11.58157	11,584.770		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	11,574.77000		11.57477	11,571.57000	11.57157	11,574.770		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			219.29838		219.29838	219.51133	219.51133			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,258.38000		8.25838	8,471.33000	8.47133	8,258.380		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	8,248.38000		8.24838	8,461.33000	8.46133	8,248.380		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	8,238.38000		8.23838	8,451.33000	8.45133	8,238.380		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			5.91253		112.67983	5.93605	112.58140		4.40	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	232.17000		0.23217	216.60000	0.21660	232.170	4.32	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,805.66000		1.80566	1,888.52000	1.88852	1,805.660	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,269.78000		1.26978	1,211.65000	1.21165	1,269.780	4.43	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	446.76000		0.44676	487.06000	0.48706	446.760	4.43	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,359.40000		2.35940	2,278.53000	2.27853	2,359.400	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	137.00000		0.13700	154.56000	0.15456	137.000	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,721.48000		2.72148	2,635.99000	2.63599	2,721.480	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	91.71000		0.09171	104.65000	0.10465	91.710	4.55	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,095.08000		3.09508	3,005.91000	3.00591	3,095.080	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	59.83000		0.05983	69.09000	0.06909	59.830	4.58	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,215.81000		4.21581	4,120.41000	4.12041	4,215.810	4.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.94	Put	15.29000		0.01529	18.32000	0.01832	15.290	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,039.29000		5.03929	4,941.98000	4.94198	5,039.290	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	4.71000		0.00471	5.83000	0.00583	4.710	4.67	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,538.83000		2.53883	2,455.53000	2.45553	2,538.830	4.54	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	112.51000		0.11251	127.64000	0.12764	112.510	4.54	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.95340		109.87494	5.96554	109.82655		4.38	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,090.70000		1.09070	1,071.95000	1.07195	1,090.700	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,303.88000		1.30388	1,333.52000	1.33352	1,303.880	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,109.98000		1.10998	1,090.98000	1.09098	1,109.980	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,283.20000		1.28320	1,312.59000	1.31259	1,283.200	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,071.62000		1.07162	1,053.12000	1.05312	1,071.620	4.36	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,324.78000		1.32478	1,354.67000	1.35467	1,324.780	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.05249		108.73828	6.03722	108.79227		4.44	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,731.86000		1.73186	1,761.31000	1.76131	1,731.860	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,917.58000		1.91758	1,893.04000	1.89304	1,917.580	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,749.17000		1.74917	1,778.79000	1.77879	1,749.170	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,899.48000		1.89948	1,875.11000	1.87511	1,899.480	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,714.66000		1.71466	1,743.94000	1.74394	1,714.660	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,935.81000		1.93581	1,911.10000	1.91110	1,935.810	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			6.12813		110.24545	6.15102	110.12822		5.97	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,776.65000		5.77665	5,662.50000	5.66250	5,776.650	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	16.26000		0.01626	19.34000	0.01934	16.260	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,531.03000		6.53103	6,415.30000	6.41530	6,531.030	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	6.96000		0.00696	8.46000	0.00846	6.960	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,866.51000		8.86651	8,749.38000	8.74938	8,866.510	6.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.95	Put	0.31000		0.00031	0.41000	0.00041	0.310	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,096.98000		9.09698	8,979.82000	8.97982	9,096.980	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.22000		0.00022	0.29000	0.00029	0.220	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,326.83000		9.32683	9,209.66000	9.20966	9,326.830	6.33	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.15000		0.00015	0.21000	0.00021	0.150	6.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.17348		111.56783	6.18727	111.49981		6.09	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,019.52000		2.01952	1,987.14000	1.98714	2,019.520	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,397.44000		1.39744	1,433.08000	1.43308	1,397.440	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,047.43000		2.04743	2,014.73000	2.01473	2,047.430	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,376.37000		1.37637	1,411.69000	1.41169	1,376.370	6.11	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,991.82000		1.99182	1,959.75000	1.95975	1,991.820	6.10	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,418.75000		1.41875	1,454.70000	1.45470	1,418.750	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.27981		110.55386	6.27236	110.58743		6.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,617.23000		2.61723	2,638.51000	2.63851	2,617.230	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,526.32000		2.52632	2,514.03000	2.51403	2,526.320	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,639.94000		2.63994	2,661.31000	2.66131	2,639.940	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,504.03000		2.50403	2,491.83000	2.49183	2,504.030	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,507.54000		4.50754	4,534.47000	4.53447	4,507.540	6.31	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,321.92000		1.32192	1,315.28000	1.31528	1,321.920	6.31	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,594.64000		2.59464	2,615.82000	2.61582	2,594.640	6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,548.75000		2.54875	2,536.36000	2.53636	2,548.750	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			5.03972		102.76518	5.06009	102.74671		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	21.21000		0.02121	18.92000	0.01892	21.210	0.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	4.76	Put	275.39000	0.27539	291.57000	0.29157	275.390	0.62	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.00	Call	85.96000	0.08596	78.87000	0.07887	85.960	0.63	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.00	Put	121.99000	0.12199	133.37000	0.13337	121.990	0.63	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.95	Call	820.57000	0.82057	802.15000	0.80215	820.570	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.95	Put	0.14000	0.00014	0.19000	0.00019	0.140	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.00	Call	865.27000	0.86527	846.84000	0.84684	865.270	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.00	Put	0.08000	0.00008	0.12000	0.00012	0.080	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.05	Call	909.98000	0.90998	891.53000	0.89153	909.980	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.05	Put	0.05000	0.00005	0.07000	0.00007	0.050	0.69	0.00	0	0.00	
R206	On 02/05/2013	Bond Future			4.98300	103.99765	4.94047	104.02669		0.51	0.00	0	23.00	
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000	0.00002	0.03000	0.00003	0.020	0.48	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.40	Put	1,090.61000	1.09061	1,061.58000	1.06158	1,090.610	0.48	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000	0.00002	0.03000	0.00003	0.020	0.48	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.41	Put	1,083.66000	1.08366	1,054.63000	1.05463	1,083.660	0.48	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000	0.00002	0.03000	0.00003	0.020	0.48	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.39	Put	1,097.56000	1.09756	1,068.53000	1.06853	1,097.560	0.48	0.00	0	0.00	
R206	On 07/11/2013	Bond Future			3.90926	103.04367	3.20318	103.17054		0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Call	100.27000	0.10027	203.16000	0.20316	100.270	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Put	30.20000	0.03020	6.22000	0.00622	30.200	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Call	101.49000	0.10149	204.79000	0.20479	101.490	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Put	29.63000	0.02963	6.06000	0.00606	29.630	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Call	99.04000	0.09904	201.53000	0.20153	99.040	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Put	30.77000	0.03077	6.39000	0.00639	30.770	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			6.39198	105.29320	6.43010	105.07679		7.27	0.00	0	11,310.00	
R207	On 07/02/2013	Bond Future	7.66	Call	6,926.86000	6.92686	6,714.45000	6.71445	6,926.860	7.65	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.66	Put	14.05000	0.01405	18.05000	0.01805	14.050	7.65	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.80	Call	7,647.88000	7.64788	7,433.61000	7.43361	7,647.880	7.65	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	7.80	Put	6.79000		0.00679	8.93000	0.00893	6.790	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,685.92000		9.68592	9,469.78000	9.46978	9,685.920	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.65000		0.00065	0.92000	0.00092	0.650	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,937.50000		9.93750	9,721.29000	9.72129	9,937.500	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.47000		0.00047	0.67000	0.00067	0.470	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,188.31000		10.18831	9,972.05000	9.97205	10,188.310	7.65	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.34000		0.00034	0.49000	0.00049	0.340	7.65	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.44377		106.55598	6.47470	106.38575		7.45	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,989.41000		1.98941	1,910.34000	1.91034	1,989.410	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,955.09000		1.95509	2,046.25000	2.04625	1,955.090	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,017.23000		2.01723	1,937.41000	1.93741	2,017.230	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,927.86000		1.92786	2,018.27000	2.01827	1,927.860	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,961.82000		1.96182	1,883.50000	1.88350	1,961.820	7.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,982.59000		1.98259	2,074.50000	2.07450	1,982.590	7.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.56164		105.79959	6.57642	105.72400		7.67	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,434.10000		3.43410	3,397.21000	3.39721	3,434.100	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,729.09000		2.72909	2,767.79000	2.76779	2,729.090	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,461.43000		3.46143	3,424.35000	3.42435	3,461.430	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,705.70000		2.70570	2,744.21000	2.74421	2,705.700	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,406.87000		3.40687	3,370.18000	3.37018	3,406.870	7.66	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,752.62000		2.75262	2,791.52000	2.79152	2,752.620	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			6.48093		104.17280	6.52901	103.87004		8.54	0.00	0	18,966.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,055.29000		9.05529	8,754.98000	8.75498	9,055.290	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	8.00	Put	6.46000		0.00646	8.91000	0.00891	6.460	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,334.25000		9.33425	9,033.44000	9.03344	9,334.250	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	4.97000		0.00497	6.92000	0.00692	4.970	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,570.01000		13.57001	13,267.28000	13.26728	13,570.010	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.04000		0.00004	0.07000	0.00007	0.040	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	362.99000		0.36299	315.54000	0.31554	362.990	8.31	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,453.70000		3.45370	3,709.01000	3.70901	3,453.700	8.31	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,821.29000		7.82129	7,524.76000	7.52476	7,821.290	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	19.13000		0.01913	25.36000	0.02536	19.130	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,214.78000		8.21478	7,916.71000	7.91671	8,214.780	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	13.70000		0.01370	18.39000	0.01839	13.700	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,775.67000		8.77567	8,475.97000	8.47597	8,775.670	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	8.35000		0.00835	11.41000	0.01141	8.350	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.52761		102.02936	6.56979	101.77044		9.01	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,700.42000		2.70042	2,563.72000	2.56372	2,700.420	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,890.49000		1.89049	2,012.71000	2.01271	1,890.490	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,633.48000		2.63348	2,498.99000	2.49899	2,633.480	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,945.39000		1.94539	2,069.82000	2.06982	1,945.390	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,666.84000		2.66684	2,531.24000	2.53124	2,666.840	8.99	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,917.80000		1.91780	2,041.12000	2.04112	1,917.800	8.99	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.63666		101.44059	6.66601	101.27092		9.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,101.87000		4.10187	4,012.56000	4.01256	4,101.870	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,104.88000		3.10488	3,185.24000	3.18524	3,104.880	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,538.95000		6.53895	6,422.16000	6.42216	6,538.950	9.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,691.63000		1.69163	1,744.51000	1.74451	1,691.630	9.60	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,040.40000		4.04040	3,951.95000	3.95195	4,040.400	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,157.82000		3.15782	3,239.04000	3.23904	3,157.820	9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,071.08000		4.07108	3,982.20000	3.98220	4,071.080	9.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	3,131.27000		3.13127	3,212.06000	3.21206	3,131.270	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			8.13227		82.82274	8.18973	82.32121		15.91	0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,789.59000		4.78959	4,408.03000	4.40803	4,789.590	15.97	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	601.24000		0.60124	721.21000	0.72121	601.240	15.97	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,107.89000		6.10789	5,683.32000	5.68332	6,107.890	16.07	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	331.82000		0.33182	408.78000	0.40878	331.820	16.07	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,930.21000		6.93021	6,485.85000	6.48585	6,930.210	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	226.35000		0.22635	283.52000	0.28352	226.350	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,695.09000		7.69509	7,236.23000	7.23623	7,695.090	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	156.66000		0.15666	199.33000	0.19933	156.660	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,974.66000		7.97466	7,511.30000	7.51130	7,974.660	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	136.46000		0.13646	174.63000	0.17463	136.460	16.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,276.99000		7.27699	6,825.64000	6.82564	7,276.990	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	191.91000		0.19191	242.09000	0.24209	191.910	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,625.28000		7.62528	7,167.60000	7.16760	7,625.280	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	162.10000		0.16210	205.95000	0.20595	162.100	16.18	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.19337		80.67450	8.24788	80.20455		18.24	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,900.51000		2.90051	2,705.26000	2.70526	2,900.510	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,513.21000		4.51321	4,787.91000	4.78791	4,513.210	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,826.38000		2.82638	2,634.68000	2.63468	2,826.380	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,617.99000		4.61799	4,896.24000	4.89624	4,617.990	18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,863.41000		2.86341	2,669.93000	2.66993	2,863.410	18.01	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Put	4,565.49000	4.56549	4,841.96000	4.84196	4,565.490	18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.33312	79.74965	8.38165	79.34274		21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,440.54000	8.44054	8,193.31000	8.19331	8,440.540	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,578.40000	4.57840	4,738.08000	4.73808	4,578.400	21.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,734.44000	11.73444	11,439.13000	11.43913	11,734.440	21.99	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,784.94000	2.78494	2,896.54000	2.89654	2,784.940	21.99	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,349.49000	8.34949	8,103.81000	8.10381	8,349.490	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,643.39000	4.64339	4,804.62000	4.80462	4,643.390	21.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,394.98000	8.39498	8,148.52000	8.14852	8,394.980	21.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,610.80000	4.61080	4,771.25000	4.77125	4,610.800	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			165.88969	165.88969	165.88861	165.88861			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,899.69000	8.89969	8,898.61000	8.89861	8,899.690		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	8,889.69000	8.88969	8,888.61000	8.88861	8,889.690		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	8,879.69000	8.87969	8,878.61000	8.87861	8,879.690		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			166.11092	166.11092	166.27964	166.27964			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,970.92000	4.97092	5,139.64000	5.13964	4,970.920		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.15	Call	4,960.92000		4.96092	5,129.64000	5.12964	4,960.920		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	4,950.92000		4.95092	5,119.64000	5.11964	4,950.920		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			125.75924		125.75924	125.76342	125.76342			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,769.24000		2.76924	2,773.42000	2.77342	2,769.240		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,759.24000		2.75924	2,763.42000	2.76342	2,759.240		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	2,749.24000		2.74924	2,753.42000	2.75342	2,749.240		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			127.33493		127.33493	127.46487	127.46487			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,644.93000		1.64493	1,774.87000	1.77487	1,644.930		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	1,634.93000		1.63493	1,764.87000	1.76487	1,634.930		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	1,624.93000		1.62493	1,754.87000	1.75487	1,624.930		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			133.78553		133.78553	132.69063	132.69063			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,795.53000		4.79553	3,700.63000	3.70063	4,795.530		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	4,785.53000		4.78553	3,690.63000	3.69063	4,785.530		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	4,775.53000		4.77553	3,680.63000	3.68063	4,775.530		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			135.46175		135.46175	134.48583	134.48583			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	4,371.75000		4.37175	3,395.83000	3.39583	4,371.750		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	4,361.75000		4.36175	3,385.83000	3.38583	4,361.750		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	4,351.75000		4.35175	3,375.83000	3.37583	4,351.750		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
R213	On 07/02/2013	Bond Future			7.85846		94.97972	7.90590	94.55481		15.76	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,876.74000		8.87674	8,487.46000	8.48746	8,876.740		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	169.10000		0.16910	204.73000	0.20473	169.100		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,239.17000		9.23917	8,845.65000	8.84565	9,239.170		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	144.47000		0.14447	175.86000	0.17586	144.470		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,602.19000		9.60219	9,204.84000	9.20484	9,602.190		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	123.10000		0.12310	150.66000	0.15066	123.100		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,965.44000		9.96544	9,564.66000	9.56466	9,965.440		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	104.60000		0.10460	128.73000	0.12873	104.600		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.91867		92.58475	7.96248	92.19756		16.96	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,624.93000		3.62493	3,448.14000	3.44814	3,624.930		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,147.19000		4.14719	4,357.59000	4.35759	4,147.190		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,541.78000		3.54178	3,367.82000	3.36782	3,541.780		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,243.06000		4.24306	4,456.29000	4.45629	4,243.060		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,583.22000		3.58322	3,407.85000	3.40785	3,583.220		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,194.93000		4.19493	4,406.75000	4.40675	4,194.930		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06010		91.59504	8.09641	91.28398		18.21	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,734.55000		8.73455	8,543.11000	8.54311	8,734.550		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,184.57000		4.18457	4,304.19000	4.30419	4,184.570		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,637.53000		8.63753	8,447.32000	8.44732	8,637.530		0.00	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 07/11/2013	Bond Future	8.59	Put	4,247.15000		4.24715	4,368.00000	4.36800	4,247.150	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,686.00000		8.68600	8,495.17000	8.49517	8,686.000	18.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,215.76000		4.21576	4,335.99000	4.33599	4,215.760	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			8.16694		84.70906	8.22438	84.17795		17.39	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,665.55000		4.66555	4,288.73000	4.28873	4,665.550	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	883.34000		0.88334	1,037.63000	1.03763	883.340	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,729.25000		4.72925	4,349.71000	4.34971	4,729.250	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	861.16000		0.86116	1,012.73000	1.01273	861.160	17.44	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,793.24000		4.79324	4,410.99000	4.41099	4,793.240	17.45	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	839.44000		0.83944	988.30000	0.98830	839.440	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			1.38920		1.38920	1.39540	1.39540		12.87	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,112.00000		0.21120	2,174.00000	0.21740	2,112.000	24.21	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.21	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,612.00000		0.16120	1,674.00010	0.16740	1,612.000	28.22	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00000		0.00000	0.00010	0.00000	0.000	28.22	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,112.01610		0.11120	1,174.01470	0.11740	1,112.016	26.04	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.01610		0.00000	0.01470	0.00000	0.016	26.04	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	492.78190		0.04928	554.64000	0.05546	492.782	17.29	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.78190		0.00008	0.64000	0.00006	0.782	17.29	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	393.72590		0.03937	455.35210	0.04554	393.726	15.88	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	1.72590		0.00017	1.35210	0.00014	1.726	15.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.40130		1.40130	1.40240	1.40240		13.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,071.84710		0.10718	1,083.65210	0.10837	1,071.847	12.94	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	58.84710		0.00588	59.65210	0.00597	58.847	12.94	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	986.83890		0.09868	998.69990	0.09987	986.839	12.94	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	73.83890		0.00738	74.69990	0.00747	73.839	12.94	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,159.36960		0.11594	1,171.10450	0.11711	1,159.370	12.95	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	46.36960		0.00464	47.10450	0.00471	46.370	12.95	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.41310		1.41310	1.41270	1.41270		14.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	632.57100		0.06326	127.00000	0.01270	632.571	14.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	501.57100		0.05016	0.00000	0.00000	501.571	14.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	589.47990		0.05895	27.00000	0.00270	589.480	14.32	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	558.47990		0.05585	0.00000	0.00000	558.480	14.32	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	680.30650		0.06803	227.00000	0.02270	680.306	14.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	449.30650		0.04493	0.00000	0.00000	449.307	14.00	0.00	0	0.00

<b>Total for Derivatives :</b>											<b>997,073,683.55</b>	<b>181,258</b>	<b>1,878,129.00</b>
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### i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		13.56683	100.19948	13.53355			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		20.19433	111.91291	20.14480			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		8.86973	100.28788	8.84796			0.00	0	1,000,000.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.90262	107.66087	10.87672		6,890,295,680,000.00		64,000,000	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000		0.08212	100.00000	0.08150			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000		0.04106	100.00000	0.04075			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		45.00884	8.00000	44.98970			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000		107.27742	8.00000	107.23181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	103.39172	23.10596	103.39172	23.05283				2,798,710,468,680.00	27,069,000	13,730,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	43.19617	104.36845	43.09607				1,649,021,510,000.00	15,800,000	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	10.03743	101.36321	10.01282				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.73710	113.91613	11.70790				1,139,161,300,000.00	10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	66.40554	100.27783	66.24250				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	63.64271	211.62296	63.41580				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	27.00330	129.44081	26.92127				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.16502	262.36064	2.15508				52,472,128,000.00	200,000	100,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	20.04372	100.84946	19.99479				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	45.59883	100.44837	45.48670				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	14.14911	100.42180	14.11432				40,168,720,000.00	400,000	200,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	9.11985	100.43468	9.09743				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.61230	100.45423	8.59112				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.68500	100.46712	8.66364				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.15643	111.10270	25.09510				822,159,980,000.00	7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	24.54131	103.51808	24.47932				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.77359	105.34380	30.70174				7,900,785,000.00	75,000	45,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.81717	101.94970	31.73789			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	19.92539	101.07971	19.87557			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.64507	99.99989	12.61444			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	14.53287	100.00000	14.42379			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.63322	100.00000	3.60595			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	89.20402	103.66357	88.99117		10,366,357,000.00	100,000	1,393,000.00	
ABL8A	On 19/09/2013	Spot Bond	107.24687	60.52712	107.24687	60.38373		307,798,516,900.00	2,870,000	42,121,000.00	
ABL8B	On 19/09/2013	Spot Bond	102.43496	67.43647	102.43496	67.26773		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	86.36538	100.00000	86.16592		0.00	0	0.00	
ABLC04	On 15/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159		0.00	0	0.00	
ABLC07	On 15/02/2013	Spot Bond	100.85053	87.50537	100.85053	87.29992		0.00	0	0.00	
ABLI01	On 31/03/2013	Spot Bond	211.08307	63.70494	211.08307	63.47815		0.00	0	0.00	
ABLI02	On 08/05/2014	Spot Bond	133.30786	35.12081	133.30786	35.01187		0.00	0	0.00	
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.53098	119.08892	19.47510		0.00	0	0.00	
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.34754	109.87287	8.32499		0.00	0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.38299	118.65286	22.32639		0.00	0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.87066	99.88052	16.82983		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.47802	100.32050	12.44771		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.91772	100.26386	11.88847				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.93658	100.35503	11.89879				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.85502	104.30633	6.83738				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	18.74209	100.00000	18.65783				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.26117	158.84518	3.24979				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.45426	152.12037	11.41548				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.78874	164.13952	4.77172				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	109.49888	141.35498	109.14501				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.13675	161.61787	3.12566				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	63.65064	211.55410	63.42374				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	63.64158	211.63281	63.41466				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.67022	69.59203	6.66060				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.67022	69.59203	6.66060				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	83.22995	100.66669	83.04232				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.26403	84.61000	11.24512				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.23326	93.01000	17.20224				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	100.38164	10.71600	100.38164	10.68967			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.29172	95.94000	15.26357			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.77205	100.00000	28.71746			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.31948	94.42000	14.29342			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.41817	95.33000	13.39323			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.45329	89.17000	28.40281			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.41142	92.44000	26.36316			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.56710	100.10161	10.53408			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.38933	99.93416	10.35691			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	25.81931	90.18000	25.77299			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	18.70262	122.92857	18.66756			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.55041	111.67000	18.52787			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.95636	97.51000	21.91465			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.53251	95.63000	21.49218			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.79872	97.02000	20.75936			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.76239	100.23447	8.73468			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.94310	119.76186	20.88887			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	72.90085	94.20000	72.76841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	99.90991	11.03597	99.90991	10.98747			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.84982	94.15000	18.81492			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.57542	94.84000	17.54270			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.23326	99.13676	3.21825			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.26286	143.60519	2.25614			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.89829	186.40405	1.89144			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	14.02182	100.00000	13.99500			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.66199	100.00000	13.63556			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.83891	111.64771	11.80993		5,633,520,151,180.00	50,458,000	5,434,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	20.28558	108.15845	20.23719		1,176,763,936,000.00	10,880,000	5,425,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	8.42665	102.54996	8.40751		788,404,092,480.00	7,688,000	4,089,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	11.34009	94.96915	11.31577			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.11013	108.39757	16.07163			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.53587	122.68013	31.44414			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.02831	4.00000	118.98149			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	2.12834	266.98405	2.11845		53,396,810,000.00	200,000	100,000.00	
ABS13	On 31/01/2017	Spot Bond	120.37770	5.45371	120.37770	5.43822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	121.95151	3.55801	121.95151	3.54780				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	60.55118	99.40204	60.40528				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	99.94025	100.37243	99.66988				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	67.14897	100.40649	66.98392				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.92626	100.00000	21.87315				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	56.82461	100.91878	56.68274				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	92.48404	99.79614	92.25666				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	56.82461	100.91878	56.68274				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	88.17840	101.24381	87.96869				0.00	0	2,000,000.00
ACL027	On 20/05/2013	Spot Bond	107.32702	72.84560	107.32702	72.69935				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.54989	108.29483	23.49365				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.56364	101.29798	17.52061				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.79455	101.33324	17.75093				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.06105	101.83296	21.00919				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	66.89138	100.38145	66.72700				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	66.85625	100.37804	66.69196				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.33262	101.26271	17.29016				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	53.29666	8.19869	53.29666	8.18909				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	90.31197	100.00000	90.09276				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	90.31197	100.00000	90.09276				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	39.21959	100.96976	39.12375				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	45.35088	100.25039	45.24078				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.68970	100.00000	14.66183				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.68970	100.00000	14.66183				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	67.32462	100.42346	67.15911				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	19.07108	100.44432	19.02419				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.99050	100.49129	19.94132				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.66107	100.42335	18.61519				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.93812	100.43752	18.89155				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	19.06000	100.44375	19.01314				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.39908	101.50954	12.37145				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.39908	101.50954	12.37145				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.46352	101.51908	12.43575				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.91771	100.41204	14.88104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	101.51908	12.46352	101.51908	12.43575			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.33463	101.49999	12.30715			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.90829	78.26156	34.85319			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.80454	100.40403	23.74603			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	99.96921	100.37805	99.69948			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	45.87607	100.39793	45.76331			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.61084	100.28977	14.57497			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	45.87607	100.39793	45.76331			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	99.96921	100.37805	99.69948			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.47491	100.42907	9.45161			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.46812	100.44304	9.44484			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.48145	100.44869	9.45814			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.23685	100.43737	9.21413			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	45.47232	100.36953	45.36058			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.72423	100.41205	9.70033			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	92.73672	99.88150	92.50571			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	63.39619	99.98291	63.24264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On 18/01/2013	Spot Bond	99.88150	92.73672	99.88150	92.50571			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.66357	108.24656	11.63291			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	45.59343	100.37811	45.48139			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	47.24199	104.10799	47.13452			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	41.02469	101.33364	40.92412			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	8.17483	101.54682	8.15476			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.12348	102.38458	8.10338			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.74700	100.00000	8.73040			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	41.47199	101.42788	41.37025			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.71780	100.00000	3.70954			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.77261	100.00000	4.76194			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.21829	71.11496	13.19886			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.72230	132.65083	2.71466			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.82746	132.65812	2.81952			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.18316	100.42332	7.16550			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.52014	100.93790	27.45292			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.52014	100.93790	27.45292			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.47199	101.42788	41.37025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.82870	27.17032	100.82870	27.10401			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.79919	100.40912	30.72348			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.75683	100.40572	30.68122			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	6.96425	101.67963	6.94694			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.55784	100.74141	10.53153			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	6.95457	101.67956	6.93728			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.08812	102.34980	12.06101			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	98.37601	100.42347	98.11046			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	12.14429	102.41855	12.11703			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.11907	100.57096	22.06461			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	9.95779	100.76241	9.93324			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	9.41384	100.26297	9.39073			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.19620	100.42504	7.17850			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	59.85125	101.60514	59.70092			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.20079	100.61305	43.11384			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.12174	100.35023	43.03516			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	9.39083	100.41612	9.37196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	101.07263	39.84276	101.07263	39.74531			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.10192	100.37072	21.05955			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.96435	100.36105	20.92226			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.23138	100.37982	21.18874			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.37183	100.41498	9.35300			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.03919	100.39511	9.02103			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.12620	100.37243	21.08377			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.21520	100.37868	21.17259			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.68149	100.58046	11.66285			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.29917	100.38479	15.26844			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.16665	100.37527	21.12414			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.24540	100.52552	32.16606			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.32690	100.96473	18.28162			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	43.81660	100.34943	43.70895			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.79305	109.48099	7.77981			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.58749	100.41322	8.56638			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.36449	103.04527	3.35812			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.72782	100.37811	21.67443			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.37910	16.19642	100.37910	16.15662				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	8.52185	100.39881	8.50090				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.40925	100.41280	7.39104				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	6.92233	100.38479	6.90532				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	65.04700	100.37751	64.84102				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	30.94650	100.41000	30.84848				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.37642	100.39600	16.32455				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	8.20407	100.42679	8.17807				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	7.79477	100.39881	7.77008				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	6.52143	100.41560	6.50077				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	7.92577	100.40776	7.90067				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.08549	101.11287	6.06610				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.73587	100.39293	4.72087				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14806	100.41672	0.14759				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14800	100.42399	0.14753				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	64.81513	100.31940	64.52302				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	64.81439	100.32262	64.52227				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	100.00000	12.69216	100.00000	12.61442			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.46144	100.00000	8.40961			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04340	100.00000	0.04312			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04340	100.00000	0.04312			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.49615	100.00000	2.47906			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.66170	100.00000	1.64992			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	2.48868	100.00000	2.47040			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	2.46131	100.00000	2.43873			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	2.43992	100.00000	2.41402			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000	4.10815	100.00000	4.09896			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02800	100.00000	0.02766			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02800	100.00000	0.02766			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	68.78360	103.90964	104.22330			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	68.76815	103.89068	104.19343			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	78.95339	102.86773	78.78605			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	27.25601	100.89131	27.18946			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.84552	100.99451	27.77747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	101.06323	28.23817	101.06323	28.16911				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	19.83033	100.00000	19.68149				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	20.54328	100.00000	20.38909				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	21.49389	100.00000	21.33256				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.58887	104.59347	10.56429			920,422,536,000.00	8,800,000	4,500,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.70306	122.89930	10.67493				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.77266	100.00000	33.69085				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.13166	113.22249	17.08926			6,941,784,084,390.00	61,311,000	30,769,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.32159	100.00000	32.24329				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.92695	100.00000	12.89818				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.65926	151.06546	3.64691				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	36.28405	125.57279	36.18808				0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	56.83228	100.00000	56.40571				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.81168	100.26923	11.78299				0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.34103	108.77896	11.31400				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.62319	99.90066	22.55261				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	99.89602	10.61719	99.89602	10.58407			19,979,204,000.00	200,000	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	45.48307	100.00000	45.34107			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.72231	112.73330	19.67393			4,847,531,900.00	43,000	27,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.72457	100.19041	10.69854			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	67.84702	100.45105	67.68018			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	59.35264	102.32887	59.21730			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.50779	100.17231	31.43134			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.25890	103.90134	30.18942			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.36475	108.14051	12.33542			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	40.67547	101.25961	40.57582			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.67531	104.66313	19.62566			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	67.09023	100.27024	66.92731			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.22469	102.35861	22.16971			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.21283	102.28416	22.15792			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.53639	100.27011	15.49866			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.92915	102.23278	18.88238			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.53923	103.79822	14.50281			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.94905	100.27685	17.90545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.94905	100.27685	17.90545			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.94903	100.27691	17.90544			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.70373	101.50925	18.65781			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.66692	102.45999	19.61823			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.22469	102.35861	22.16971			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.96350	102.86494	16.92135			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	13.04420	102.39307	13.01193			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.19147	100.26206	15.15459			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.82522	100.25556	13.79166			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.82522	100.25556	13.79166			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.57893	100.24109	33.49741			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	97.20742	100.18420	96.95514			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.61051	100.00000	20.56057			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	13.10387	100.92479	13.06263			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.82211	100.32752	13.77883			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.98922	99.23300	11.95203			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.01100	99.11456	2.00477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.41147	100.00000	2.40075			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	61.75907	100.18154	61.48410			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.07952	100.00000	8.04015			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	5.85277	100.00000	8.77914			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.00000	0.51382	100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.97658	104.64060	22.91861			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.87568	103.89800	19.82586			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.83296	102.66503	18.78626			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	14.02500	100.33517	13.98109			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.00000	0.22837	100.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.05198	100.00000	6.04053			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.41878	100.00000	22.36448			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.40362	100.00000	20.35418			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.59482	100.00000	12.56431			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.59482	100.00000	12.56431			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.22774	100.00000	15.19085			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.19457	100.00000	13.16261			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	83.01575	100.44416	82.83143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	100.27701	34.67720	100.27701	34.59206				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.58840	100.28373	21.53539				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.11188	165.86185	3.10169				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.25256	134.98268	9.23093				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.58390	135.23863	10.55913				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.34135	98.54987	9.32082				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	41.22772	101.43384	41.12657				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	65.27872	100.16538	65.12034				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	39.55168	101.00289	39.45500				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	39.17217	100.89815	39.07651				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	65.20054	102.94694	65.03844				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	59.92342	101.21182	59.77667				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	97.25668	100.25001	97.00412				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.20859	100.66600	7.19064				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	100.38899	32.19160	100.38899	32.11248			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.41067	100.00000	35.30011			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	69.23009	100.00000	69.07770			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.89350	101.42461	10.86677			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.94608	101.43555	10.91923			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.10380	101.46836	11.07655			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.62896	101.57774	11.60039			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.15327	101.68711	12.12338			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.61683	101.99310	13.58326			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.41709	101.25226	10.39157			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.77855	101.32200	10.75212			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.93334	101.35188	10.90653			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.98492	101.36184	10.95799			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.60331	101.48134	11.57482			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.42606	101.64062	12.39551			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.92420	100.00000	3.91470			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.92420	100.00000	3.91470			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.78302	100.41538	8.76142			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	9.30893	100.45116	9.28604			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.45230	100.46091	9.42905			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.86428	105.04449	12.83431			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	9.88226	100.49015	9.85796			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	9.72993	100.54199	9.70599			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.80786	100.00000	2.80098			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.80786	100.00000	2.80098			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.33919	109.02542	34.25808		771,245,821,080.00	7,074,000	3,596,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	12.98457	100.00000	12.88711			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	89.82385	98.45450	89.60674			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	65.40631	95.58562	65.28621			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.34280	100.78103	14.30781			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.68787	100.00000	6.67167			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	7.00177	100.94045	6.98467			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond			100.78378	14.36138	100.78378	14.32635			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond			100.82929	14.66783	100.82929	14.63204			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			100.91196	15.22453	100.91196	15.18734			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			101.25521	17.53720	101.25521	17.49424			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			101.82396	13.59608	101.82396	13.56261			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond			100.43475	67.69929	100.43475	67.53285			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond			100.66283	65.19618	100.66283	65.03731			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond			100.41213	45.26997	100.41213	45.12658			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond			100.00000	71.49606	100.00000	71.36391			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond			100.00000	9.71758	100.00000	9.69403			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond			117.90266	27.79844	117.90266	27.72735			903,723,888,900.00	7,665,000	3,942,000.00
CBL08	On 02/11/2016	Spot Bond			125.14109	14.64791	125.14109	14.60864			11,888,403,550.00	95,000	65,000.00
CBL09	On 29/01/2017	Spot Bond			102.03851	13.29081	102.03851	13.25802			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond			101.32226	40.83209	101.32226	40.73200			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond			111.35530	14.85130	111.35530	14.81503			1,932,459,876,200.00	17,354,000	8,707,000.00
CBL12	On 06/09/2018	Spot Bond			105.54647	14.21924	105.54647	14.18598			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond			101.86680	10.79770	101.86680	10.77111			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond			106.76252	15.27627	106.76252	15.24079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	100.85304	20.74567	100.85304	20.68042				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.34109	107.65219	11.31414			781,231,942,830.00	7,257,000	3,912,000.00	
CBL17	On 23/08/2019	Spot Bond	101.28817	10.72349	101.28817	10.67584				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.47644	101.82280	12.42892				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	12.12891	100.00000	12.03787				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.16754	122.47945	16.12540				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	9.86057	118.42047	9.83541			236,840,940,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	117.20315	11.97749	117.20315	11.94701			17,346,066,200,000.00	148,000,000	37,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.88420	13.60850	100.88420	13.57453				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.23337	104.14474	18.20338				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	34.81838	100.00000	34.55417				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	86.91772	101.65048	86.71373				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	34.56818	102.86721	34.48230				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.44707	103.30382	24.38610				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	20.90831	100.80383	20.84113				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	99.78054	100.33426	99.51143				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	101.00601	100.61895	100.73210				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	100.74860	37.08941	100.74860	36.99797			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	67.17824	100.40933	67.01311			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	67.17824	100.40933	67.01311			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	67.17824	100.40933	67.01311			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	56.80105	100.91360	56.65924			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	67.20751	100.41216	67.04231			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	66.91478	100.38376	66.75034			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	66.68058	100.36102	66.51675			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	85.18416	100.95747	84.98901			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.73084	101.78237	20.67983			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	65.34319	100.19516	65.18462			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.60237	101.76269	20.55167			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	66.91479	100.38372	66.75035			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	66.70987	100.36383	66.54595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	101.86667	21.28106	101.86667	21.22863			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	57.16327	100.97002	57.02358			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	57.16729	100.92517	57.02766			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	57.22307	101.01305	57.08008			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	67.26606	100.41784	67.10070			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	67.06115	100.39797	66.89632			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	67.11971	100.40359	66.95474			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	61.97894	104.39421	61.83529			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	79.03819	101.82300	78.87538			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	59.76627	102.79173	59.62949			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	58.65386	101.32621	58.51009			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	47.69211	100.52565	47.57475			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.99404	101.34356	46.87755			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.99404	101.34356	46.87755			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	92.71251	99.85161	92.48390			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.20328	101.22270	21.15135			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.48113	100.00000	19.43342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000	19.26720	100.00000	19.22002			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.14742	100.42338	15.11019			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.67803	100.00000	45.56738			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	97.07830	100.50974	96.82558			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	97.23000	100.82702	96.97612			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	97.13717	100.54079	96.88422			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	97.13917	100.49424	96.88632			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.64715	100.00000	44.53899			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	12.85905	100.39213	12.82745			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66821	100.00000	66.66820			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66821	100.00000	66.66820			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.92360	100.60029	12.89178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	102.77141	14.37551	102.77141	14.34314			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.92360	100.60029	12.89178			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.77049	100.01323	11.74197			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.95472	100.90290	35.86595			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	37.17041	100.91909	37.07863			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.52057	106.57524	7.50312			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.26877	99.04734	13.23691			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.62208	106.47706	3.61261			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.79216	100.91984	14.75881			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	37.22944	101.01820	37.13744			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	12.92360	100.60029	12.89178			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.92360	100.60029	12.89178			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.11907	106.09892	4.10823			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.65362	106.04227	7.63349			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.82821	100.61212	12.79661			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	97.31781	100.32240	98.81787			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	98.37207	100.39517	98.10589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	100.47626	65.84783	100.47626	65.68587			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	45.96672	100.57686	45.85356			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.21714	99.98364	30.14395			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	30.30011	99.98339	30.22671			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	13.10795	103.62392	13.07792			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.51578	99.99988	30.44186			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.42349	99.99989	30.34978			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.69185	99.79173	11.66358			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.69040	99.80002	11.66213			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.11780	103.81175	13.08770			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	13.11780	103.81175	13.08770			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	35.64774	104.34821	35.55705			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.95160	107.51178	35.85768			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.22426	107.00303	11.19786			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	9.86513	100.43472	9.84088			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	10.67762	100.48341	10.65135			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	81.09958	100.44030	65.83029			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	81.10710	100.44323	65.84387			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond	99.90043	22.30544	99.90043	22.25146				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.30544	99.90043	22.25146				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.58600	100.94701	35.51416				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	89.14169	101.15359	88.92524				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	92.87318	99.83657	92.64421				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	92.87318	99.83657	92.64421				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.52444	100.64882	12.49922				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.18860	101.05242	9.16613				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	86.42481	100.93369	86.22176				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.81358	100.44136	9.79386				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	19.84298	100.86994	19.79453				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.49159	100.93114	9.46841				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.42240	101.19905	12.39478				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.42240	101.19905	12.39478				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.80969	100.81644	19.76136				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.82703	100.81889	19.77865				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.83148	100.84952	13.79771				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	101.47693	13.67028	101.47693	13.63672			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	18.77346	100.47537	21.85150			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.39179	101.44712	13.35892			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.93067	100.26649	22.87438			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.93067	100.26649	22.87438			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.93067	100.26649	22.87438			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.93067	100.26649	22.87438			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.93067	100.26649	22.87438			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	23.11735	100.27379	23.06060			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.84730	100.28582	10.82068			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.84730	100.28582	10.82068			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.84730	100.28582	10.82068			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.84730	100.28582	10.82068			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.84730	100.28582	10.82068			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.90621	100.28785	10.87942			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.29256	106.98684	11.26586			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.07618	100.51194	31.99726			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.36667	100.89505	27.29984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On 02/04/2013	Spot Bond	100.15533	95.49112	100.15533	95.16806			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	44.19317	100.39498	44.08456			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	44.19317	100.39498	44.08456			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.34066	101.37065	10.30799		405,482,600,000.00	4,000,000	2,000,000.00	
CLN269	On 20/06/2017	Spot Bond	100.49989	10.04995	100.49989	10.02523			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.93030	101.35958	12.89860			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.48146	100.58462	11.45319			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.42616	100.39320	8.40545			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.37831	100.39040	8.35772			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	8.42485	100.40357	8.40414			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.36544	100.91562	9.33597			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.79050	101.06552	10.75649			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.76632	100.99983	10.73242			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.40571	100.40244	8.38506			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	18.89608	100.54373	18.84957			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.30152	100.65226	9.27167			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	15.96794	100.36006	15.91738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282		On 27/06/2015	Spot Bond	100.24531	17.37759	100.24531	17.32263		0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	100.37919	16.16057	100.37919	16.10940		0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	100.44355	8.44954	100.44355	8.42276		0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	100.44355	8.44954	100.44355	8.42276		0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	100.44355	8.44954	100.44355	8.42276		0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	100.44355	8.44954	100.44355	8.42276		0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	101.18342	9.76875	101.18342	9.72538		0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	100.81012	9.04670	100.81012	9.00577		0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	100.17296	2.44194	100.17296	2.43016		0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	100.17296	2.44194	100.17296	2.43016		0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	100.17084	2.44209	100.17084	2.43032		0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	100.14936	2.39427	100.14936	2.38325		0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	100.14949	2.44198	100.14949	2.43006		0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	100.15029	2.40324	100.15029	2.39205	11,016,531,900,000.00	110,000,000	100,000,000.00	
CLN296		On 20/12/2017	Spot Bond	100.00000	1.67140	100.00000	1.66116		0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	100.00000	2.37282	100.00000	2.36003		0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	100.00000	2.38289	100.00000	2.36987		0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	100.00000	2.36780	100.00000	2.35393		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN300	On 20/12/2017	Spot Bond	100.00000	1.65337	100.00000	1.64028			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.63425	100.00000	1.61817			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.56698	100.00000	1.54073			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.38806	100.00000	22.33878			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.38806	100.00000	22.33878			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71449	34.94295	0.71386			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	69.83937	154.47129	69.63653			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	82.55716	100.53703	82.37249			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	82.54770	100.53241	82.36305			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	127.16792	100.00000	126.84858			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	107.44729	154.29358	107.10496			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	82.53823	100.52779	82.35361			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	75.23012	152.83040	74.99708			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	89.87889	101.20452	89.66053			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	89.87889	101.20452	89.66053			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.65888	156.76383	5.63858			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	76.87426	94.77223	76.72730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	97.02201	76.40572	97.02201	76.25714			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	82.54770	100.53241	82.36305			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	82.54770	100.53241	82.36305			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.25363	100.00000	13.22080			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	77.67120	101.10498	77.51205			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.81130	120.49629	7.79109			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
CLNF01	On 20/10/2015	Spot Bond	78.86322	19.07603	78.86322	19.04567			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.13106	78.68249	19.10066			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.44640	100.01914	12.41623			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.44640	100.01914	12.41623			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	11.38886	100.44036	11.36087			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	9.43980	100.40864	9.41660			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	8.61619	100.41492	8.59501			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	63.13496	100.01997	62.93782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.41000	8.71321	100.41000	8.69179			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.67726	101.50812	10.62973			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.79034	109.94659	16.74974			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	75.57793	106.29178	75.41962		8,435,315,660,800.00	79,360,000	93,978,000.00	
COJ04	On 05/06/2018	Spot Bond	106.25789	9.51149	106.25789	9.48925			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.19737	122.59946	10.17062			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	15.93857	112.90836	15.89942			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.86524	111.62273	11.83620			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	96.59953	100.00000	96.35863			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.77274	5.86800	104.75607			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	26.96947	100.79434	26.90295			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.21146	100.83040	9.18898			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.67404	100.70290	19.62502			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.44704	101.26682	17.36952			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	79.15456	100.00000	78.98792			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	89.00612	100.18699	88.78920			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	80.96203	100.13300	80.79177			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	49.87949	100.21016	49.65975			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	24.61887	100.22082	24.51041			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	67.91534	100.19483	67.61620			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	62.69788	104.31041	62.55502			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	21.20794	133.09009	21.14892		3,806,376,574,000.00	28,600,000	14,300,000.00	
DV22	On 07/02/2020	Spot Bond	111.95336	11.68671	111.95336	11.65851		27,338,786,605,280.00	244,198,000	66,322,000.00	
DV23	On 27/02/2023	Spot Bond	110.94098	11.71798	110.94098	11.68990		58,004,825,747,120.00	522,844,000	119,198,000.00	
E170	On 01/08/2020	Spot Bond	142.91138	14.05429	142.91138	14.01317		6,573,923,480,000.00	46,000,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	101.79146	18.80876	101.79146	18.76246		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.97946	21.21267	100.97946	21.14440		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	101.06163	8.86850	101.06163	8.83994		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	101.11630	3.70603	101.11630	3.69409		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	101.17092	1.54744	101.17092	1.54245		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	126.54006	11.80177	126.54006	11.77019		37,962,018,000,000.00	300,000,000	40,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.55000	117.75034	1.55000	117.71181		246,450,000,000.00	159,000,000	41,000,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.90000	101.68244	1.90000	101.64292			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.32334	111.69838	13.29125			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.10339	112.15374	12.07366			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.36185	106.65311	10.33742			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.19244	100.93077	15.15532			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	54.81658	100.00000	54.40514			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	90.31179	100.00000	90.10030			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	30.03281	100.00000	29.89781		2,690,000,000,000.00	26,900,000	36,900,000.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	84.98538	100.00000	100.00000		35,000,000,000,000.00	350,000,000	350,000,000.00	
EQS01	On 18/11/2014	Spot Bond	126.47802	23.25081	126.47802	23.18134			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	27.03525	109.43400	26.97120			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.91435	107.25989	19.86242		64,355,934,000.00	600,000	300,000.00	
EQS05	On 25/04/2017	Spot Bond	101.66692	11.39782	101.66692	11.36172			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.39904	101.14823	28.32954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.88606	101.05103	27.81787			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01046	100.00000	0.01038			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.51735	101.17066	28.44753			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01046	100.00000	0.01038			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	57.57264	100.93125	57.43201			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.45159	100.96871	27.38451			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.34766	100.99870	15.31015			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	57.58686	100.93575	57.44619			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01046	100.00000	0.01038			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01046	100.00000	0.01038			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.63583	105.94219	18.59236		2,193,003,333,000.00	20,700,000	50,200,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	10.29215	111.43974	10.26713		122,095,831,932,677.00	095,622,010	505,669,010.00	
ES23	On 25/01/2023	Spot Bond	117.73441	12.14852	117.73441	12.11799		9,654,221,620,000.00	82,000,000	260,130,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	9.63675	95.26383	9.61614		2,903,451,010,740.00	30,478,000	45,105,000.00	
ES33	On 15/09/2033	Spot Bond	8.68500	90.53803	8.74000	90.03986		5,640,160,590,000.00	649,414,000	583,635,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.13882	100.85636	16.06736		0.00	0	2,000,000.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	68.38732	100.35540	99.72581		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	58.13147	100.00000	57.69514		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.00000	80.21978	100.00000	99.99986				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.32829	100.00000	11.30084				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.02382	100.00000	10.99711				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	58.17720	101.07344	58.03491				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	58.29587	101.11222	58.15325				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	58.67546	101.23627	58.53175				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	58.88887	101.30601	58.74454				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	31.37650	105.15565	31.30334			3,294,000,736,250.00	31,325,000	15,576,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.90723	103.15112	12.87793			41,260,448,000.00	400,000	100,000.00	
FRB08	On 10/06/2016	Spot Bond	100.49836	11.01760	100.49836	10.99020				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	7.96070	100.49830	7.94089				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.13068	101.51768	10.10579				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07067	100.00000	0.07013			153,000,000,000,000.00	530,000,000	1,510,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.87183	111.84945	16.83092				0.00	0	320,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.30382	100.44644	10.27848				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	48.70325	100.00000	48.58220				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	63.61777	211.83970	63.39080				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	105.16707	68.23124	105.16707	68.07473			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.60529	121.95151	3.59495			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.13564	266.05149	2.12574			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.23913	145.44748	2.23241			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.89829	186.40405	1.89144			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.10632	118.97136	21.05195			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.80581	100.00000	25.74806			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.80581	100.00000	25.74806			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.61776	51.72712	3.61363			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.51209	32.59207	3.50938			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.79143	31.38364	3.78860			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.35116	103.71290	36.26782			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	90.32853	101.43171	90.10811			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.24424	101.42118	13.21174			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	49.08993	100.70350	48.99104			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	45.48637	100.43778	45.39496			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.92692	101.37968	12.89522			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.92692	101.37968	12.89522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.95684	9.59043	100.95684	9.56649				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.73841	101.35502	12.70718				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	12.11450	100.49706	12.08469				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	84.50956	100.81157	84.31751				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	13.32600	100.62812	13.29318				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.55176	100.42343	10.52582				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.53769	100.46990	11.50931				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.86586	100.53541	34.78006				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.23852	98.00000	9.20674				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.50995	100.00000	9.47268				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	13.18565	100.61842	13.15318				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.51519	100.45750	11.48687				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.79756	100.56313	13.76360				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	14.81749	100.61014	14.78100				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	9.11493	100.43349	9.09252				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.41496	100.51033	12.38441				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	16.24422	100.67570	16.20421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	100.44913	10.77469	100.44913	10.74055			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.82848	100.00000	6.79816			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.43591	100.53319	12.39648			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.53404	100.63883	14.48790			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.40203	100.48091	11.36589			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	12.06205	100.51430	12.02382			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.88630	100.60627	13.84224			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.99649	100.56147	12.95527			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	14.42428	100.63331	14.37850			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	15.21435	100.67296	15.16605			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.85335	100.60461	13.80940			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	14.02266	100.58527	13.97818			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	12.22701	100.52263	12.18824			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.58312	100.51264	12.54322			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	14.70964	100.64764	14.66295			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.54502	100.63938	14.49885			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	14.09494	100.61676	14.05021			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.73158	100.64874	14.68483			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
FRC142	On 20/09/2017	Spot Bond	100.54761	12.72173	100.54761	12.68139				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.44604	100.48314	11.40977				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.86061	100.40273	9.82937				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.35695	100.68010	15.30820				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	34.09649	100.48314	33.98842				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	21.05473	100.54650	20.98797				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.89684	101.08864	12.83962				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	11.23181	100.52041	11.19619				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.98839	100.44745	1.98209				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.85318	98.00000	1.83969				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.67654	100.00000	1.66712				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.67654	100.00000	1.66712				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.66292	100.00000	1.65133				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.58984	100.00000	1.56698				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.00000	47.38287	100.00000	46.38242			15,000,000,000,000.00	150,000,000	150,000,000.00	
FRC158	On 11/06/2014	Spot Bond	100.00000	25.58435	100.00000	25.38806			20,000,000,000,000.00	200,000,000	200,000,000.00	
FRC159	On 30/09/2013	Spot Bond	100.00000	47.38287	100.00000	46.38242			1,400,000,000,000.00	14,000,000	14,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	100.00000	25.38806	100.00000	25.19328			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.64888	103.88434	36.56474			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	30.21699	101.69803	30.14269			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	19.38131	100.46014	19.33365			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.83634	100.45737	15.79740			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	61.61985	101.67764	61.46833			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	9.04749	98.80765	9.02532			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	82.94902	113.68077	82.73528			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	63.43127	100.00003	63.27760			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	32.14869	100.38660	32.06968			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.46857	101.46163	9.44533			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.45008	109.33538	7.43245			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.79495	100.46640	13.76103			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.90060	100.47150	13.86641			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.70746	109.51236	5.69393			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.65446	111.32550	26.59988			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.23496	109.33538	5.22257			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	114.09057	6.38291	114.09057	6.36727				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.96202	114.42023	8.94332				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	98.37550	100.45580	100.03404				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.55487	101.66489	10.52892				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	16.27487	100.00000	16.23502				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	15.78308	100.79789	15.74415				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	14.27977	100.69405	14.24459				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.06370	4.73000	106.01995				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	100.77777	100.56499	100.50536				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	14.46667	100.70697	14.43101				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	9.29788	100.40068	10.96441				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	10.33759	100.46304	12.27185				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.12614	100.61808	27.69963				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	11.73467	100.54671	14.02912				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	11.37616	100.52525	13.57812				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	99.83444	100.34678	99.56516				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	99.82219	100.34394	99.55294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC90	On 20/03/2013	Spot Bond	100.32862	99.83418	100.32862	99.61739			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	99.83600	100.34043	99.61918			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	99.84389	100.34112	99.62705			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	99.82999	100.34682	99.55999			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.44531	100.44788	11.42231			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	12.43926	100.64235	12.41421			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.43384	100.44732	11.41085			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.90367	98.04956	25.85274			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	12.87361	100.67532	12.84769			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.32353	101.43156	13.29084			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	59.40862	101.08680	59.26331			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	61.52040	102.04635	61.36863			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	59.47133	101.11165	59.32582			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	60.81400	104.68033	60.66053			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	60.88040	96.98334	60.73692			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	59.67387	101.19191	59.52776			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	60.17985	101.39248	60.03225			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	60.80079	101.63872	60.65134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	101.79324	61.19029	101.79324	61.03969				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.30535	137.45936	16.25367				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	55.68284	101.30769	55.54334				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.20947	104.00517	29.13618				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.18450	100.18638	23.11200				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.93264	103.41346	12.90036				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.74280	100.62484	10.70908				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.71166	101.45882	7.69273				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.47596	100.00000	12.45229				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.23041	254.50193	2.22037				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.13747	265.81898	2.12756				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.27229	249.70910	2.26219				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.31787	117.34620	3.30955				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.61147	101.41744	7.59280				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.61803	117.54524	3.60792				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.63081	101.77641	11.60219				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.96924	100.01476	11.94025				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On 02/08/2013	Spot Bond	101.49749	60.44469	101.49749	60.29630			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.49044	101.25022	7.47209			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	45.56213	100.29734	45.45024			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.07672	90.41057	3.06962			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	96.99456	100.18030	96.73955			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.32699	100.00000	99.06070			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	80.42442	100.68430	80.19341			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.97540	100.00000	0.97236			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.43051	101.11871	12.39046			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	78.36692	100.52362	78.14276			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	77.49335	100.43945	77.27433			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.51508	101.12618	8.48824			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.51637	101.07593	15.46639			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.13109	100.44759	7.01549			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	35.56777	100.44015	35.45382			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	12.10351	100.76967	12.06505			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	30.52119	101.24351	30.38560			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	55.31175	101.17008	55.06618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	100.00000	3.60595	100.00000	3.57888				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	51.91948	100.00000	51.52978				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.32264	2.25000	102.28100			22,500,000,000.00	10,000,000	10,000,000.00	
FRS82	On 21/11/2017	Spot Bond	100.00000	2.62780	100.00000	2.60808				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	35.62868	100.00000	35.35534				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.80525	105.55013	31.73086			303,773,274,140.00	2,878,000	1,400,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	23.63739	106.51279	23.58170			220,055,424,140.00	2,066,000	1,235,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	13.40008	104.36488	13.36903				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.58536	105.51532	11.55827				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.47126	113.83008	11.44291			227,660,160,000.00	2,000,000	2,000,000.00	
FRX19	On 15/11/2019	Spot Bond	108.96559	10.30244	108.96559	10.28482			580,459,697,930.00	5,327,000	3,027,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	9.26045	117.28648	9.23700				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.97415	102.81960	11.94719				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.21491	79.83345	11.19423				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	13.89426	100.94835	13.85957				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	20.57536	100.00000	20.42091				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.59848	100.01778	23.52480				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	104.81266	12.87240	104.81266	12.84264			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	86.77046	100.00000	86.57369			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	94.02524	100.00000	93.79703			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	87.63476	100.00000	87.43649			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	98.92639	99.03016	98.66158			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99946	100.00000	99.99932			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD182	On 04/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.83515	100.01501	7.81616				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.92228	100.01973	9.89824				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.86193	100.00000	2.83248				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.86193	100.00000	2.83248				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.86193	100.00000	2.83248				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.46757	100.00000	2.45670				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.86193	100.00000	2.83248				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.86193	100.00000	2.83248				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	26.46158	100.57078	26.39572				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.18023	101.42786	12.15034				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.85152	99.93193	16.81073				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.58030	100.43806	10.55428				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.84842	102.01673	20.79699				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.00000	11.69970	100.00000	11.60994			11,000,000,000,000.00	110,000,000	500,000,000.00	
GSIZ16	On 23/09/2016	Spot Bond	100.31458	10.86177	100.31458	10.83509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	99.88260	18.83842	99.88260	18.75566			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.17181	100.51108	8.13493			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	105.54321	99.14509	105.54321	100.35533			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	105.54321	99.14509	105.54321	100.35533			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	66.05041	100.00000	65.92544			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	73.04115	100.00000	72.90258			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	61.82628	101.63173	61.67432			0.00	0	38,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.46623	101.67762	16.42575			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.69395	105.13866	17.64913			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	99.14328	105.76786	100.41253			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	61.94899	101.68917	61.79665			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.80891	101.75803	16.76755			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.48209	117.06290	15.43895			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	106.05795	99.14096	106.05795	100.48641			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	62.16979	101.79257	62.01678			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.24897	101.86140	17.20648			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.90482	117.06290	15.86050			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	99.13270	107.08651	100.74852			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	62.46404	101.93042	62.31011			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.78603	101.98773	17.74218			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	108.34719	99.12257	108.34719	101.07015			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	110.21153	99.10762	110.21153	101.54653			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.88041	115.88630	11.85093		669,243,382,500.00	5,775,000	33,341,000.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.08677	272.42396	2.07694			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.09216	271.70682	2.08232			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.31312	101.83148	12.28560		1,110,879,615,320.00	10,909,000	29,602,000.00	
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.29592	102.02133	12.26840			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.98000	114.22207	1.05000	113.32727		344,960,000,000.00	352,000,000	220,355,759.00	
I2038	On 31/01/2038	Spot Bond	1.70000	113.87969	1.70000	113.84203		27,200,000,000.00	16,000,000	91,570,651.00	
I2050	On 31/12/2050	Spot Bond	1.91500	118.69124	1.91500	118.65092		222,140,000,000.00	116,000,000	118,376,050.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	22.10913	95.45000	22.06858			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	81.27249	100.50759	101.41449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	109.26558	24.65980	109.26558	24.60050			246,175,351,740.00	2,253,000	751,000.00
IBL12	On 12/03/2013	Spot Bond	100.86049	81.77177	100.86049	81.59041			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	18.95534	102.46253	18.90736			20,492,506,000.00	200,000	100,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	17.66174	100.92206	17.61814			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	65.62102	100.23329	65.45997			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	54.58694	100.52781	54.45112			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	45.90532	100.74849	45.79214			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	42.65253	103.45013	42.55440			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.38889	108.14435	16.34980			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.03751	111.48026	12.00808			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.31821	102.47730	39.22893			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	42.14811	99.82217	42.04617			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.24323	100.88835	27.17672			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.33446	106.87614	27.26317			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.28587	105.97204	14.25290			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	28.08631	101.15611	28.01756			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.58257	101.23137	10.55665			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.99373	119.59470	4.98103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	121.25275	3.23639	121.25275	3.22806			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	23.50250	100.15533	23.42903			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	10.96417	100.16252	10.92989		20,032,504,000.00		200,000	100,000.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.84274	105.78604	10.81748			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.04843	100.66354	15.99749		20,132,708,000.00		200,000	100,000.00
IBL42	On 15/06/2017	Spot Bond	100.43811	7.53677	100.43811	7.51289			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.99727	100.00000	10.91473			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	8.04882	100.00000	7.95868			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	10.58349	100.00000	10.46390		9,800,000,000.00		98,000	194,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	74.64285	100.00000	74.49707			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00495	100.00000	0.00493			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.86559	99.89211	19.82142			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.86559	99.89211	19.82142			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.94682	100.97091	9.92476			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	104.01942	5.00000	103.99154			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.24413	101.37699	14.19913			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.45738	101.30327	13.41488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	100.00000	16.11879	100.00000	15.99594			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	18.12905	112.11249	18.08478			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	23.69856	100.20174	23.64041			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.69856	100.20174	23.64041			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.46149	101.14829	10.42851			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.29495	100.00000	7.27689			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	62.91329	101.89135	62.63234			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	55.71632	101.88356	55.46753			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	54.06738	101.64472	53.82642			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.14069	101.44581	25.08377			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	51.13845	100.58397	50.91249			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	51.46969	100.00000	51.07913			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.70278	104.33728	72.55848			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.73375	101.67347	14.69751			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On 31/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	57.38245	100.00000	57.25510			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	66.88350	99.02750	66.88350			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	93.67221	98.62666	93.43571		11,835,199,200,000.00	120,000,000	60,000,000.00	
IND303	On 15/01/2013	Spot Bond	98.52695	92.04884	98.52695	91.82069			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	90.48389	98.42745	90.26365			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		32,300,000,000,000.00	323,000,000	240,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On 26/03/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.27998	100,000.00000	0.27785			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND331	On 07/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	53.08944	100.00000	52.97162			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	52.38644	100.00000	52.27018			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	51.57802	100.00000	51.46356			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	50.78208	100.00000	50.66938			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	49.99842	100.00000	49.88746			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.22686	100.00000	49.11761			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	43.84114	100.00000	43.64186			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	81.00323	101.10218	80.65407			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	89.57815	100.97718	89.36255			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	86.02691	101.06512	85.82784			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.95165	100.29400	15.91291			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.34520	103.81357	19.29674			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.60124	101.94170	18.55539			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.80197	100.34045	9.77790			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	87.58758	100.00000	87.38942			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.58493	100.81708	28.51362			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.70040	100.33341	11.67165			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	99.45312	100.35507	99.18191			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.90110	100.00000	98.36065			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.85159	6.50000	100.83971			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	95.12298	100.13131	94.80231			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	92.16875	99.98478	91.86758			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	12.34297	100.44355	12.30386			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	97.59959	100.14548	97.34573			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	31.16692	100.16956	31.06948			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	83.58984	100.49744	83.40292			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	70.20443	100.49744	69.93760			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	97.84260	100.32608	97.31772			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	97.31801	100.31481	96.79879			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	84.96548	100.14461	84.77302			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	72.66474	100.14677	72.38605			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	51.00035	100.14677	50.77580			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	84.96958	100.14488	84.77710			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.13085	100.00000	14.06871			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.42057	100.00000	9.37914			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.00000	53.35702	100.00000	52.97315			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	89.66801	101.21767	89.45066			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	59.87280	101.23672	59.72615			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	59.87280	101.23672	59.72615			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	62.94575	99.91080	62.79338			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	42.29559	100.00000	42.19086			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.34424	100.24109	25.28271			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.22351	102.25661	25.16118			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	56.05523	100.77468	55.91546			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	23.03508	99.93260	22.96320			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.44020	99.93094	14.39514			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.86425	99.92988	10.83035			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.08768	104.73009	12.05975			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	41.27935	104.25515	41.18377		25,542,511,750.00	245,000	248,000.00	
IPL5	On 28/09/2015	Spot Bond	100.91681	17.91556	100.91681	17.87133		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	108.21861	12.30985	108.21861	12.28046		10,854,543,020,220.00	100,302,000	12,895,000.00	
IV012	On 26/11/2014	Spot Bond	101.03261	28.47414	101.03261	28.40453		0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	100.34728	19.20415	100.34728	19.15697		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	109.98505	24.49461	109.98505	24.43603				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	11.09291	100.44886	11.06563				20,089,772,000.00	200,000	6,400,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	8.00970	100.75653	7.98973				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.46562	110.94012	3.45732				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.65713	124.10625	2.64933				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	50.69497	100.58379	50.46852				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.53951	100.18782	9.50968				20,037,564,000.00	200,000	100,000.00
IV023	On 11/07/2022	Spot Bond	99.99997	10.08026	99.99997	10.03593				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.51065	101.62507	9.46826				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.33601	100.60774	0.33449				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00822	100.28878	0.00819				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	56.95148	100.00000	56.49954				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.95346	100.00000	2.93318				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.87487	100.00000	2.85358				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	49.92516	100.00000	49.54633				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	81.10757	102.06373	80.93338				0.00	0	47,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	97.12397	100.17994	96.87192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	117.77551	13.65820	117.77551	13.62331			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.53899	101.74618	10.51306			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.62893	124.10625	2.62121			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	61.74762	100.00000	61.61059			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	66.88992	98.99876	66.88991			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	93.20058	98.62399	92.96646			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	91.59589	98.49850	91.37004			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	90.04706	98.39906	89.82899			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.97162	100.00000	52.85407			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	43.46525	100.00000	43.27201			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	64.64744	100.11329	64.49067			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.71057	101.15218	7.69170			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	41.15236	101.33204	41.05149			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	18.03237	101.39683	17.95217			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	95.61368	100.01454	95.37036			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	57.18125	101.10215	56.92753			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	89.14799	100.97704	88.93445			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	68.86987	100.00000	68.35847			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	74.73304	100.00000	74.58849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	44.32176	100.00000	43.98908			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	12.40618	100.00000	12.31306			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	90.82788	100.00000	90.61007			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	90.67750	100.00000	90.46005			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	93.09521	103.25721	92.86448			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	87.53142	102.85510	87.32874			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.23496	100.85336	3.22251			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	3.05516	100.00000	3.03223			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	91.39459	100.00000	91.17436			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	79.89101	100.00000	79.72247			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.53446	146.46402	10.50253			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	60.92977	101.88203	60.77969			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.99568	100.15505	22.93927			0.00	0	5,000,000.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.80706	100.36228	11.76255		1,155,772,016,480.00		11,516,000	6,121,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.12151	98.87452	2.11351			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.00000	8.90717	100.00000	8.83883			0.00	0	281,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.70000	105.27285	10.70000	95.04432		214,000,000,000.00		20,000,000	194,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.00000	4.45359	100.00000	4.41942		55,400,000,000,000.00		554,000,000	225,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ007	On 27/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	92.97086	98.55765	92.73805				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	56.93189	101.08680	56.67930				0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	66.85817	99.14082	66.85816				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	92.96135	98.70105	92.72825				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	81.09039	97.83334	80.91452				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	60.48308	100.00000	60.02910				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			30,000,000,000,000.00	300,000,000	600,000,000.00	
MBC17	On 06/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	93.55200	99.92980	93.31885				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	43.23346	99.92873	43.12879				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	84.37036	100.85528	84.17856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	100.87824	38.21281	100.87824	38.11951			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	30.48399	100.00907	30.41013			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	22.51119	99.91959	22.44095			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	15.30882	100.16737	15.19501		3,005,021,100,000.00		30,000,000	30,000,000.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.38173	100.17350	2.37135			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	37.33632	100.00000	37.04667			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	90.22566	100.00000	90.00719			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	90.21484	101.40172	89.99316			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	41.45772	101.42165	41.35601			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.98038	100.00000	41.87868			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	86.09999	100.00000	85.90068			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.88486	100.00000	39.78824			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.51198	100.00000	43.40656			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.23312	100.00000	21.18054			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.98119	100.00000	20.93036			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.73845	100.00000	6.72195			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.45130	100.00000	16.41101			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.15532	106.46019	10.13153		12,030,001,470.00		113,000	178,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M	On 13/12/2012	Spot Bond	100.46941	81.12884	100.46941	81.12884				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	26.48716	100.55268	26.42124				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	35.62868	100.00000	35.35534				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.00000	17.81434	100.00000	17.67767				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.98763	100.10089	28.92307				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	29.03426	100.10166	28.96960				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.98310	100.10553	11.95642				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.90440	102.05054	10.87999				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.76426	102.14122	10.74016				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.18207	100.13874	14.15047				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.72490	102.46074	13.69409				0.00	0	500,000.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.09454	102.63527	14.06285				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	29.06415	109.14290	28.99507			39,640,701,280,000.00	363,200,000	85,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.76868	100.35527	13.73485				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.19579	100.36949	8.17565				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	12.02156	108.22148	11.98997				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.93648	105.26282	18.89228			5,364,509,095,660.00	50,963,000	25,406,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	100.76354	19.84028	100.76354	19.77654			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.57396	106.38091	10.54921			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	83.78843	100.73012	83.59555			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.30020	106.29569	10.27611		1,479,848,596,180.00		13,922,000	7,122,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.24525	109.35704	36.15943		641,816,467,760.00		5,869,000	4,252,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.10612	108.68196	22.05405		12,650,580,144,000.00		116,400,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.61414	112.43670	14.57874		726,341,082,000.00		6,460,000	3,346,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	52.56033	105.38322	52.43824			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	91.81235	98.63643	91.58511			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	79.55366	97.71856	79.38458			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.22528	100.00000	6.21020			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10651	100.00000	0.10625			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.52074	100.00000	6.50495			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.60133	100.00000	6.58534			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.06246	100.89771	6.04765			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.12581	100.90718	6.11085			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.23136	100.92303	6.21615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On 14/08/2020	Spot Bond	100.93092	6.28413	100.93092	6.26878			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.34744	100.94038	6.33194			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.50566	100.96406	6.48977			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.61111	100.97993	6.59495			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.72706	100.99728	6.71062			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.83244	101.01305	6.81574			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.88513	101.02081	6.86831			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.51669	101.11573	7.49829			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.25212	101.22620	8.23191		4,150,274,200,000.00	41,000,000	58,000,000.00	
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10651	100.00000	0.10625			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10651	100.00000	0.10625			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.98320	8.00000	106.93772			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	41.42286	101.70052	41.32098			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.48537	101.25975	28.41558			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.55324	100.87403	19.50550			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.79909	101.31348	8.77753			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.31253	100.75760	15.24477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.58914	100.79541	8.55112			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.85956	110.77590	19.81126		2,356,978,824,300.00	21,277,000	11,049,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.74013	101.00801	18.69381		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.44299	118.84122	12.41097		1,208,377,524,960.00	10,168,000	5,260,000.00	
NBK4	On 28/10/2024	Spot Bond	30.23292	4.34633	30.23292	4.34319		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	102.03598	92.41417	102.03598	92.18177		0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.42751	111.25692	21.37550		2,091,630,096,000.00	18,800,000	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.64287	101.70058	21.58964		20,340,116,000.00	200,000	100,000.00	
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.29688	101.79234	8.27647		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	103.06649	41.60107	103.06649	41.50565		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.89626	100.27352	44.78604		0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	107.67718	16.00821	107.67718	15.97017		1,482,607,091,420.00	13,769,000	7,218,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.97098	100.28219	13.93667		0.00	0	0.00	
NBK11	On 31/03/2013	Spot Bond	117.77042	88.53724	117.77042	88.30024		0.00	0	0.00	
NCLN17	On 24/01/2013	Spot Bond	101.18874	91.07886	101.18874	90.85270		0.00	0	0.00	
NCLN19	On 07/03/2013	Spot Bond	100.66622	82.82223	100.66622	82.63677		0.00	0	0.00	
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.69106	100.00000	30.63283		0.00	0	0.00	
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.76600	100.00000	38.69244		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.26802	100.00000	29.21250			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.75241	100.00000	27.69976			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.26031	100.88001	20.21085			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	81.83501	100.53804	81.65398			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.68273	100.29682	98.41952			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	98.40323	100.27583	98.14152			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	98.40323	100.27583	98.14152			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	98.40323	100.27583	98.14152			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.66634	100.26098	23.60887			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.07780	100.01676	23.02189			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.66170	99.92572	22.60683			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.88913	100.72872	19.83957			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.87630	78.84167	17.84785			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.87746	100.68736	14.84040			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.08638	101.44317	13.05427			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.74406	101.58167	13.71030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	101.36186	13.02698	101.36186	12.99503			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.37344	99.92294	12.34348			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	91.09497	100.00000	90.87440			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.59642	74.70107	14.57412			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	55.90445	100.71896	55.76512			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	43.58780	100.42509	43.50023			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	43.53073	100.41859	43.44328			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.84778	100.13494	19.76041			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.59818	101.09351	9.55559			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.50678	100.28784	2.49496			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.74149	100.21716	12.67929			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.63322	100.00000	3.60595			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.23497	108.64353	20.18652			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	81.08454	100.43443	101.16538			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	69.21828	103.93706	104.89131			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	59.26046	103.85854	59.12368			0.00	0	25,236,000.00
NED8	On 08/02/2014	Spot Bond	105.20960	45.91383	105.20960	45.80848		841,676,800,000.00	8,000,000	4,240,000.00	
NED9	On 06/07/2017	Spot Bond	100.00389	8.16395	100.00389	8.14418			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond			122.15519		13.43047	122.15519	13.39514				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond			109.62449		9.91620	109.62449	9.89013				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond			100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond			100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond			100.87482		17.20280	100.87482	17.12492			20,174,964,000.00	200,000	100,000.00	
NILB10	On 08/12/2016	Spot Bond			154.74879		4.48664	154.74879	4.47127				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond			110.78287		11.99966	110.78287	11.97094				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond			100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond			100.00000		66.84982	100.00000	66.72761				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond			100.00000		35.90414	100.00000	35.62868				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond			112.47442		9.91691	112.47442	9.89023				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			100.87478		11.95077	100.87478	11.92159				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond			100.84223		38.60004	100.84223	38.50583				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond			100.77827		85.09582	100.77827	84.90072				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond			100.82862		19.64258	100.82862	19.58082				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond			114.30671		9.94605	114.30671	9.91892				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			100.88848		38.82418	100.88848	38.72938				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.82727	85.16468	100.82727	84.96934			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.81084	100.85447	19.74853			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.30278	112.37668	10.27509			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	39.08775	100.94287	38.99225			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	85.25648	100.89257	85.06083			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	20.12063	100.90208	20.05732			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	85.26987	100.90209	85.07416			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	85.35040	100.92679	85.15448			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	85.44196	101.02443	85.24566			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	85.56621	101.11272	85.36948			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.84657	101.14634	8.82492			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.28801	101.06357	13.25551			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	55.36774	133.37761	55.19594			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.39609	112.65666	37.30390		5,452,582,344,000.00	48,400,000	24,200,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	10.22182	127.61916	10.19414		638,095,800,000.00	5,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.36583	133.90446	10.33652		401,713,380,000.00	3,000,000	4,500,000.00	
NRA023	On 31/05/2023	Spot Bond	166.40319	3.92962	166.40319	3.91545			0.00	0	82,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	132.37089	9.62305	132.37089	9.59623			820,699,518,000.00	6,200,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	92.78213	99.96864	92.55254			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	42.76777	99.87889	42.66427			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	42.62755	99.88231	42.52438			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.41802	101.83987	10.39237			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.75301	101.27473	20.70217			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	58.72093	101.19990	58.46017			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.91575	101.37662	17.83608			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.14030	100.00000	16.10121			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.19279	100.00000	16.15356			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.22428	100.00000	16.18497			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.98000	100.00000	16.93888			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.81972	100.00000	17.77655			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.06786	100.00000	23.01198			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.41317	110.62267	16.37351			42,374,124,366,170.00	383,051,000	95,954,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.73683	100.00000	4.71600			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.06797	109.71000	13.04149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	24.64861	100.00000	24.58890			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.66358	100.00000	5.64956			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	76.71275	100.48296	76.49889			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	89.83069	98.38076	89.61371			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	87.64563	100.00000	87.44688			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	61.54985	100.00000	61.41326			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	30.64797	100.42050	30.57262			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	49.99981	100.00000	49.99976			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	104.71225	103.78737	104.41619			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	101.12815	100.37625	100.85156			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	67.13783	100.37300	66.97284			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	67.31514	100.39251	67.14969			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	67.54562	100.41791	67.37958			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	101.17797	100.38925	100.90121			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.76903	100.43155	30.69339			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.00000	49.99981	100.00000	49.99976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2B	On 15/12/2012	Spot Bond	103.92808		104.93870	103.92808	104.64160			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500		67.61065	100.42500	67.44443			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441		67.92091	100.42441	67.75394			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200		101.26517	100.41200	100.98811			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623		31.03962	100.45623	30.96329			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000		49.99981	100.00000	49.99976			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342		68.14250	100.48342	67.97488			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042		101.48939	100.47042	101.21156			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350		31.33859	100.48350	31.26151			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000		49.99981	100.00000	49.99976			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526		68.61519	100.53526	68.44633			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119		39.43813	101.01119	39.34173			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704		43.95507	115.36704	43.76709			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933		27.10439	90.32933	27.04864			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373		1.20714	36.97373	1.20602			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	5.42500		123.71738	5.46000	123.59948		104,432,389,749,100.00	250,210,092	3,377,996,959.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	122.26482	32.42552	122.26482	32.28117			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	14.10464	85.50505	14.07693			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	27.05998	128.79704	26.93515			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.74270	81.26980	7.72813			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	65.72190	106.08559	65.57007			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.30500	127.54372	7.34000	127.15832		126,698,534,043,690.00	344,084,058	1,082,771,565.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.13142	34.66514	1.13043			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07858	32.55096	1.07769			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.60153	131.71850	215.54608	131.21925		471,951,749,170,000.00	189,000,000	134,000,000.00	
R197	On 07/12/2023	Spot Bond	0.86000	284.82224	0.87000	284.48184		265,463,080,000.00	308,678,000	149,908,842.00	
R201	On 21/12/2014	Spot Bond	5.07000	106.81387	5.09000	106.75960		7,433,127,000,000.00	466,100,000	662,083,625.00	
R202	On 07/12/2033	Spot Bond	1.63000	214.67973	1.63000	214.60906		1,676,373,500,000.00	028,450,000	1,200,233,000.00	
R2023	On 28/02/2023	Spot Bond	6.83500	108.87881	6.87500	108.55616		45,320,971,200,000.00	630,720,000	1,693,373,000.00	
R203	On 15/09/2017	Spot Bond	5.88500	111.71603	5.90500	111.61147		73,442,092,900,000.00	479,540,000	6,413,759,192.00	
R204	On 21/12/2018	Spot Bond	6.10000	109.30246	6.12000	109.17939		96,470,218,017,900.00	814,789,839	4,974,634,614.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.14159	99.20808	11.11683		783,395,782,673,930.00	896,491,724	3,898,380,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.78125	100.00000	43.67519		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.08000	105.61909	5.09000	105.59401		6,887,870,400,000.00	355,880,000	1,165,254,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.36000	108.00103	6.39500	107.77958			108,323,886,336,000.00	032,057,600	7,024,414,499.00	
R208	On 31/03/2021	Spot Bond	6.45000	103.28174	6.49500	102.97513			133,867,147,979,700.00	754,596,586	9,042,008,210.00	
R209	On 31/03/2036	Spot Bond	8.09000	82.11431	8.14500	81.61199			174,788,179,490,000.00	605,461,000	2,023,374,000.00	
R210	On 31/03/2028	Spot Bond	1.35000	164.43053	1.35000	164.37763			648,156,600,000.00	480,116,000	366,931,000.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.87694	-0.10000	112.84481			(44,200,000,000.00)	442,000,000	1,170,419,000.00	
R212	On 31/01/2022	Spot Bond	0.70000	134.16404	0.80000	133.03685			763,523,679,800.00	090,748,114	1,625,323,382.00	
R213	On 28/02/2031	Spot Bond	7.81500	94.16734	7.86000	93.74015			114,175,860,525,000.00	609,835,000	5,630,780,497.00	
R214	On 28/02/2041	Spot Bond	77.73332	10.11646	77.73332	10.09812			864,946,424,972,000.00	127,100,000	7,750,252,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	80.34714	98.10852	80.17399			0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	55.55077	95.74929	55.43084			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	38.32202	93.40448	38.24096			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	26.88262	91.01110	26.82698			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.51605	87.49080	19.47696			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	14.10464	85.50505	14.07693			0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.35057	83.47163	10.33064			0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.74270	81.26980	7.72813			0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	98.13016	99.35642	97.86874			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	96.68315	66.40275	96.68315	66.25981			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	45.51702	94.26296	45.42107			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.69390	91.92899	31.62846			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.37426	89.76971	22.32897			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.37335	86.42385	16.34125			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.91903	84.45562	11.89611			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.83883	82.31050	8.82219			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.69443	79.97373	6.68214			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.52062	75.56089	5.51096			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.37566	73.15412	4.36822			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.65459	69.91580	3.64860			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.97246	67.83418	2.96772			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.44832	65.82731	2.44452			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.04584	63.84766	2.04275			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.92383	60.09257	1.92107			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.66023	58.22853	1.65791			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.54899	55.42223	1.54692			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.36879	53.71567	1.36701			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	52.07678	1.22068	52.07678	1.21914				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.09804	50.50256	1.09669				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.99153	49.04085	0.99034				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.90169	47.63992	0.90064				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.38225	40.84619	1.38085				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.31378	39.49703	1.31249				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.25595	38.20719	1.25476				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.20714	36.97373	1.20602				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.16599	35.79392	1.16494				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.13142	34.66514	1.13043				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10253	33.58493	1.10160				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07858	32.55096	1.07769				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	48.74726	100.64880	48.62718				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	63.25227	99.92574	63.09914				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.87978	99.90770	13.84617				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.08396	100.96576	21.01758				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.17122	100.00000	2.16167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08	On 08/03/2013	Spot Bond	100.56581	82.55077	100.56581	82.36648			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	78.27016	100.63344	78.04736			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	78.27270	100.61948	78.04992			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	49.63927	100.62865	49.41500			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.78806	100.22952	22.73214			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	78.05146	100.00000	77.94320			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.53485	101.67229	29.46223			0.00	0	15,000,000.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.82886	5.87500	104.81216			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.15723	100.93776	16.08563			0.00	0	2,000,000.00
RES13	On 09/01/2013	Spot Bond	100.29264	93.33222	100.29264	93.09348			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	60.33855	100.11180	59.88529			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	14.81520	100.00000	14.70400			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.97662	100.68733	37.88201			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	84.51403	101.03586	84.32118			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	84.63778	101.10798	84.44454			0.00	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	29.62213	102.70350	29.54863			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.46074	100.28309	14.43204			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.68822	102.22019	12.65687			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.25988	101.97649	16.21979			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.25988	101.97649	16.21979			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	62.94711	99.90414	62.67051			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	52.93594	100.99069	52.70127			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	48.76853	100.58819	48.54826			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	57.69514	100.00000	57.26209			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	19.14673	100.38461	19.06135			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	16.40445	100.43152	16.33126			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	51.54685	100.00000	51.15570			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	9.11537	100.00000	9.04543			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	39.02658	100.88031	38.92918			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.77484	100.00000	34.70600			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.30726	101.00223	28.23807			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.06292	5.25000	102.04854			0.00	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	0.61115	100.00000	0.60963			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.14934	100.00000	4.13929			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	24.15166	100.00000	24.05934			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.42546	109.50878	10.40048		1,170,429,840,640.00		10,688,000	5,488,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678		12,000,000,000,000.00		120,000,000	60,000,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.80059	105.69036	8.78322			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.11275	117.11129	12.08194		6,956,410,626,000.00		59,400,000	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	10.94812	100.96377	10.92137			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.26421	109.76738	10.23957		8,781,390,400,000.00		80,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.94145	101.55586	7.92194			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.13521	100.47716	7.11766			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	9.55453	101.44951	9.52465			0.00	0	1,000,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	8.08555	100.00000	8.02485			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.30651	100.00000	8.24417			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	19.82522	110.28697	19.77718		3,286,551,706,000.00		29,800,000	16,000,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	78.59975	101.21158	78.43554		546,542,532,000.00		5,400,000	3,090,000.00

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	10.70033	101.86258	10.67616				1,385,331,088,000.00	13,600,000	6,900,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	38.16351	127.67688	38.04929				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	43.32939	159.66556	43.18913				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	70.07666	152.98792	69.87447				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.31916	117.95662	21.26462				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.23385	118.36117	21.17938				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.19128	118.56412	21.13685				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	74.22815	143.82678	74.01594				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.53178	103.68838	11.50519				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.27952	118.14423	21.22501				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.25820	118.24540	21.20371				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	63.63931	211.65251	63.41239				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	79.74709	100.00000	79.57849				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.64049	100.42831	9.61679				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.96879	99.21990	38.87297				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.48738	100.36654	31.41001				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.06172	100.15186	12.03246				0.00	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	65.32471	100.16711	65.16622			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.43109	100.00000	59.28711			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.65713	107.02647	11.62955			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.96819	101.09831	39.87041			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.68442	101.18390	12.65336			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.09553	100.29283	7.07811			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.13328	100.00000	1.13077			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.31910	100.30374	7.30112			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	8.90993	112.35030	8.88825			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	10.03324	107.31305	10.00947			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.88353	101.14300	7.85867		20,228,600,000.00		200,000	100,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.47023	100.81390	19.42272			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	9.16878	100.85958	9.13994		20,171,916,000.00		200,000	100,000.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.35424	100.88565	7.33628			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.78422	107.86744	8.76933		548,290,197,520.00		5,083,000	3,383,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.54342	100.17939	8.52427			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.96605	102.91713	8.94550			0.00	0	103,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	82.01406	102.48454	81.83544			0.00	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	17.74159	118.34171	17.69683				586,974,881,600.00	4,960,000	2,421,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	73.41418	120.99445	73.20481				0.00	0	500,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.14296	265.12288	2.13304				53,024,576,000.00	200,000	1,100,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.99373	119.59470	4.98103				0.00	0	2,200,000.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.55787	112.58000	11.52641				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	100.59745	100.00000	100.34783				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.80786	100.00000	2.80098				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23787	82.63494	0.23732				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	7.77544	100.00000	7.71488				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.85159	6.50000	100.83971				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.88228	100.49004	9.85797				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	65.62865	100.22255	65.46761				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.33264	100.24006	18.28765				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	11.07227	100.37865	11.04506				0.00	0	9,000,000.00
SHS05	On 29/06/2017	Spot Bond	104.63904	11.05076	104.63904	11.03270				2,720,615,040.00	26,000	132,000.00
SHS06	On 12/12/2017	Spot Bond	100.00000	2.24401	100.00000	2.22679				30,304,200,000,000.00	303,042,000	580,000,000.00

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	63.71153	104.53403	63.56610			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.31581	110.17225	15.27933		1,806,824,900,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	104.99511	71.14228	104.99511	70.97842		45,252,892,410.00	431,000	55,157,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.64105	102.86503	11.61439		3,847,152,122,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.14731	27.04819	101.14731	26.98199		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.18288	100.91285	10.15801		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.92797	101.15213	14.89143		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.22283	100.91985	8.20275		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	110.58806	17.12774	110.58806	17.08660		0.00	0	100,000.00	
SSA02	On 20/04/2015	Spot Bond	99.95086	22.57247	99.95086	22.50202		0.00	0	15,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.74418	9.41320	100.74418	9.38973		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	100.29998	11.25953	100.29998	11.23188		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	101.49647	10.52080	101.49647	10.48753		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	89.26946	9.00623	89.26946	8.98798		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	88.92846	9.03964	88.92846	9.02138		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	107.77651	22.42257	107.77651	22.38500		0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	97.48656	10.65676	97.48656	10.63379		0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	100.44496	7.79687	100.44496	7.77216		0.00	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	11.41291	104.60347	11.38641			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.97930	119.58561	20.92504			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.35323	101.19280	3.33914			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	61.74762	100.00000	61.61059			0.00	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	61.74762	100.00000	61.61059			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	57.38245	100.00000	57.25510			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	57.25510	100.00000	57.12804			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	61.74762	100.00000	61.61059			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	61.74762	100.00000	61.61059			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	98.92637	99.03221	98.66155			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653		9,700,000,000,000.00	97,000,000	97,000,000.00	
SYN953	On 05/02/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN961	On 22/02/2013	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
SYN962	On 19/12/2012	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	100.00000	90.57072	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.60227	117.60842	19.55253			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.22213	104.75139	10.19850			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.67102	100.00000	39.58370			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.22866	100.00000	30.00176			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	41.79918	102.75446	41.70354			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	90.47417	98.53867	90.25372			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	87.30223	98.31078	87.09743			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	66.86557	99.10758	99.72921			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	80.56734	97.81910	80.39375			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66702	100.00000	66.66701			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	87.21327	100.94335	87.00640			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	94.04612	99.98492	93.80986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On 18/04/2013	Spot Bond	99.89383	92.65346	99.89383	92.42434			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.40999	101.19250	15.37226			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	15.19785	107.95127	15.16225			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	82.94136	100.57712	82.75493			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	39.07288	100.87887	38.99490			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	57.44080	100.92142	57.26003			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.54698	101.62026	6.52625			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.74779	101.66672	6.72642			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.71709	102.00557	10.69311			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.15523	100.00000	3.12500			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.15523	100.00000	3.12500			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.15523	100.00000	3.12500			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000		30,000,000,000,000.00	300,000,000	300,000,000.00	
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000		18,000,000,000,000.00	180,000,000	180,000,000.00	
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.20971	100.00000	4.41941		4,000,000,000,000.00	40,000,000	20,000,000.00	
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.17892	101.76658	7.15616			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.15523	100.00000	3.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.09859	101.98019	8.07287				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.15523	100.00000	3.12500				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.85812	102.86169	11.82018				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.15523	100.00000	3.12500				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.04461	101.66078	11.01746				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.60313	101.48088	6.58692				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.10683	101.58542	7.08938				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.17866	105.94334	7.16036				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.11155	101.79445	8.09158				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.55694	101.88733	8.53586				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.23499	102.87096	13.20210				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.73833	101.59334	10.71194				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.95477	101.62589	12.92293				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.99182	101.64915	10.96481				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.27419	101.62589	7.25630				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.38592	101.64915	7.36777				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.44178	101.66078	7.42348				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.82286	101.61194	10.79626			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.99182	101.64915	10.96481			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.57196	101.77704	11.54348			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.99969	101.77704	7.98001			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.57196	101.77704	11.54348			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.41385	101.96303	12.38326			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.11220	102.00952	9.08972			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.36131	101.95141	12.33084			0.00	0	24,000,000.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.53725	102.88090	16.49617			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.51843	102.93896	13.48482			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.69276	102.91574	16.65126			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	44.30720	100.16956	44.19970			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.90056	115.34604	21.84583		630,712,146,720.00	5,468,000	2,700,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	11.29038	98.42479	11.26927			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.92762	113.10271	9.90307		235,661,485,172,260.00	083,606,000	998,275,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.47634	114.87864	11.44759		85,699,513,689,028.80	746,000,420	290,372,210.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.87897	120.75839	9.85322		27,339,699,496,000.00	226,400,000	87,724,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.79063	105.49834	11.76351		56,483,811,236,000.00	535,400,000	132,659,237.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	103.04013	9.25366	103.04013	9.23244		2,262,761,254,800.00	21,960,000	10,844,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.17680	100.87844	7.14502		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.34445	100.89915	7.31192		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.55673	100.92536	7.52325		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.57907	100.92812	7.54548		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.62777	101.05768	8.58950		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.64053	101.32571	14.57545		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	100.00000	29.76841	100.00000	29.52944		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	100.00000	15.41681	100.00000	15.29305		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	100.00000	13.21114	100.00000	13.10508		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549	10.00000	100.34862		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612	9.75000	100.33993		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809	100.00000	10.34136		0.00	0	0.00	
TSP116	On 09/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842		0.00	0	0.00	
TSP117	On 23/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403		0.00	0	0.00	
TSP125	On 23/08/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016		0.00	0	0.00	
TSP128	On 07/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On 07/03/2013	Spot Bond	97.58601	81.83923	97.58601	81.66055			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	72.95124	96.66726	72.81057			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	94.86840	98.71758	94.62560			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	69.09622	99.76004	68.96536			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	87.09680	98.31631	86.89294			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.11077	114.88602	12.08044			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	42.84152	99.85679	42.73787			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.25969	99.84614	14.22519			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.12409	100.02475	24.06563			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.38043	107.51485	13.34867			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.75738	100.00000	59.61262			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.99760	100.00000	59.85226			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.07768	100.00000	59.93213			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.80266	101.12514	20.73707			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	13.05381	101.16690	13.01265			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.73205	101.16870	9.70135			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	87.46343	100.00000	87.26556			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD006	On 28/02/2013	Spot Bond	100.00000	87.05457	100.00000	86.85762				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.83619	142.66000	8.81476				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.37358	125.92352	13.33755			23,875,099,392,000.00	189,600,000	93,090,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	7.09694	235.74310	7.06495			14,144,586,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	19.00611	110.71509	18.95991			3,144,308,556,000.00	28,400,000	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	112.63018	10.03040	112.63018	10.00567			25,229,160,320,000.00	224,000,000	81,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	8.47682	114.13989	8.45570			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.54320	8.43705	112.54320	8.41627			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	112.28516	8.38642	112.28516	8.36579			12,800,508,240,000.00	114,000,000	4,000,000.00	
Z006	On 31/08/2013	Spot Bond	95.75673	57.37916	95.75673	57.25527			0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	94.53097	47.50386	94.53097	47.40294			0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	86.34739	16.07990	86.34739	16.04857			0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	92.99863	37.22477	92.99863	37.14675			0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	91.84060	31.08064	91.84060	31.01688			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	85.12782	13.28403	85.12782	13.25818			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	90.00797	23.27891	90.00797	23.23117			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	86.33473	16.05219	86.33473	16.02091			0.00	0	75,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	64.79116	2.20938	64.79116	2.20596			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03066	100.00000	0.03060			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.56810	100.00000	19.53097			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.66183	100.00000	14.63401			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.66183	100.00000	14.63401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	13.87620	100.00000	13.84988			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.82128	100.00000	9.80265			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.73040	100.00000	8.71384			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.73040	100.00000	8.71384			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.26260	100.00000	8.24692			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.34485	100.00000	7.33091			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,596,034,132,249,240.00</b>	<b>788,263,443</b>	<b>111,369,548,324.00</b>
<b>Grand Total:</b>									<b>16,035,129,322,920.00</b>	<b>88,444,701</b>	<b>11,371,426,453.00</b>