



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/12/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.68030	8.68030	8.67780	8.67780		12.78	1,276,316,590.80	147,036	262,285.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	730.30170	0.73030	727.80710	0.72781	730.302	30.10	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.00170	0.00000	0.00710	0.00001	0.002	30.10	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	680.30210	0.68030	677.80920	0.67781	680.302	28.38	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.00210	0.00000	0.00920	0.00001	0.002	28.38	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	580.30320	0.58030	577.81640	0.57782	580.303	24.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.00320	0.00000	0.01640	0.00002	0.003	24.93	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	430.31350	0.43031	427.87040	0.42787	430.313	20.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.01350	0.00001	0.07040	0.00007	0.014	20.51	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	880.30100	0.88030	877.80350	0.87780	880.301	35.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00100	0.00000	0.00350	0.00000	0.001	35.28	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	360.34770	0.36035	358.00830	0.35801	360.348	19.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.04770	0.00005	0.20830	0.00021	0.048	19.15	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	330.38280	0.33038	328.13280	0.32813	330.383	18.57	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.08280	0.00008	0.33280	0.00033	0.083	18.57	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	630.30260	0.63030	627.81210	0.62781	630.303	26.65	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.00260	0.00000	0.01210	0.00001	0.003	26.65	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	181.69220		0.18169	181.19590	0.18120	181.692	15.68	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	1.39220		0.00139	3.39590	0.00340	1.392	15.68	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	88.91450		0.08891	92.24870	0.09225	88.915	13.75	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	8.61450		0.00861	14.44870	0.01445	8.615	13.75	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	380.33310		0.38033	377.95260	0.37795	380.333	19.54	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.03310		0.00003	0.15260	0.00015	0.033	19.54	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	13.22270		0.01322	18.20910	0.01821	13.223	14.93	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	82.92270		0.08292	90.40910	0.09041	82.923	14.93	0.00	0	2,200.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	6.35720		0.00636	9.81750	0.00982	6.357	16.01	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	126.05720		0.12606	132.01750	0.13202	126.057	16.01	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	280.51080		0.28051	278.52700	0.27853	280.511	17.61	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	0.21080		0.00021	0.72700	0.00073	0.211	17.61	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	1.45050		0.00145	2.72750	0.00273	1.451	18.16	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	221.15050		0.22115	224.92750	0.22493	221.150	18.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	0.35560		0.00036	0.76350	0.00076	0.356	20.31	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	320.05560		0.32006	322.96350	0.32296	320.056	20.31	160,027.80	500	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	26.57330		0.02657	32.64220	0.03264	26.573	13.86	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	46.27330		0.04627	54.84220	0.05484	46.273	13.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	0.09840		0.00010	0.22620	0.00023	0.098	22.46	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	419.79840		0.41980	422.42620	0.42243	419.798	22.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.03590		0.00004	0.06970	0.00007	0.036	24.90	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	519.73590		0.51974	522.26970	0.52227	519.736	24.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	4.72420		0.00472	7.62120	0.00762	4.724	16.44	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	144.42420		0.14442	149.82120	0.14982	144.424	16.44	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.02300		0.00002	0.03990	0.00004	0.023	26.11	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	569.72300		0.56972	572.23990	0.57224	569.723	26.11	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.00390		0.00000	0.00340	0.00000	0.004	32.19	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	819.70390		0.81970	822.20340	0.82220	819.704	32.19	0.00	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	0.31090		0.00031	0.67390	0.00067	0.311	20.53		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	330.01090		0.33001	332.87390	0.33287	330.011	20.53		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00210		0.00000	0.00330	0.00000	0.002	59.88		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,719.70210		1.71970	1,722.20330	1.72220	1,719.702	59.88		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00000		0.00000	0.00130	0.00000	0.000	46.22		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,419.70000		2.41970	2,422.20130	2.42220	2,419.700	46.22		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.02740		0.00003	0.04970	0.00005	0.027	25.62		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	549.72740		0.54973	552.24970	0.55225	549.727	25.62		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,030.30000		1.03030	1,027.80000	1.02780	1,030.300	32.56		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	32.56		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	980.30000		0.98030	977.80020	0.97780	980.300	33.47		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00000		0.00000	0.00020	0.00000	0.000	33.47		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	930.30020		0.93030	927.80080	0.92780	930.300	34.38		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00020		0.00000	0.00080	0.00000	0.000	34.38		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.79400		8.79400	8.79250	8.79250		13.31	1,047,734,748.00		119,142	228,274.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	468.15880		0.46816	469.47140	0.46947	468.159	12.31		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	74.15880		0.07416	76.97140	0.07697	74.159	12.31		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	283.67220		0.28367	286.16720	0.28617	283.672	13.06		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	189.67220		0.18967	193.66720	0.19367	189.672	13.06		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	719.95450		0.71995	719.86190	0.71986	719.954	12.55		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	25.95450		0.02595	27.36190	0.02736	25.954	12.55		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	546.03900		0.54604	546.84240	0.54684	546.039	12.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	52.03900		0.05204	54.34240	0.05434	52.039	12.26		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	168.96600		0.16897	171.66920	0.17167	168.966	14.23		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	374.96600		0.37497	379.16920	0.37917	374.966	14.23	187,483.00		500	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	399.42160		0.39942	401.20670	0.40121	399.422	12.56		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	105.42160		0.10542	108.70670	0.10871	105.422	12.56		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	337.90900		0.33791	340.09400	0.34009	337.909	12.81		0.00	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	143.90900		0.14391	147.59400	0.14759	143.909	12.81	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	104.00420		0.10400	106.31640	0.10632	104.004	15.64	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	610.00420		0.61000	613.81640	0.61382	610.004	15.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	259.22720		0.25923	261.83810	0.26184	259.227	13.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	215.22720		0.21523	219.33810	0.21934	215.227	13.18	0.00	0	2,900.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	217.36670		0.21737	220.10060	0.22010	217.367	13.54	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	273.36670		0.27337	277.60060	0.27760	273.367	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	88.18220		0.08818	90.31110	0.09031	88.182	16.18	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	704.18220		0.70418	707.81110	0.70781	704.182	16.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	143.18320		0.14318	145.78720	0.14579	143.183	14.70	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	449.18320		0.44918	453.28720	0.45329	449.183	14.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	112.32340		0.11232	114.71700	0.11472	112.323	15.39	280,808.50	2,500	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	568.32340		0.56832	572.21700	0.57222	568.323	15.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	72.12560		0.07213	74.02260	0.07402	72.126	16.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	828.12560		0.82813	831.52260	0.83152	828.126	16.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	100.88400		0.10088	103.16500	0.10316	100.884	15.74	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	626.88400		0.62688	630.66500	0.63066	626.884	15.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	96.41630		0.09642	98.64500	0.09864	96.416	15.88	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	652.41630		0.65242	656.14500	0.65615	652.416	15.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	31.62680		0.03163	32.73900	0.03274	31.627	19.93	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,437.62680		1.43763	1,440.23900	1.44024	1,437.627	19.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	83.17340		0.08317	85.23440	0.08523	83.173	16.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	739.17340		0.73917	742.73440	0.74273	739.173	16.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	77.40030		0.07740	79.38000	0.07938	77.400	16.62	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	783.40030		0.78340	786.88000	0.78688	783.400	16.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	13.66410		0.01366	14.24420	0.01424	13.664	23.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,219.66410		2.21966	2,221.74420	2.22174	2,219.664	23.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	67.30170		0.06730	69.11800	0.06912	67.302	17.12	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	873.30170	0.87330	876.61800	0.87662	873.302	17.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	39.92410	0.03992	41.23030	0.04123	39.924	19.00	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,245.92410	1.24592	1,248.73030	1.24873	1,245.924	19.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	811.78500	0.81178	811.33590	0.81134	811.785	12.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	17.78500	0.01779	18.83590	0.01884	17.785	12.70	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	22.06440	0.02206	22.91480	0.02291	22.064	21.55	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,778.06440	1.77806	1,780.41480	1.78041	1,778.064	21.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	15.89820	0.01590	16.55510	0.01656	15.898	22.67	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,071.89820	2.07190	2,074.05510	2.07406	2,071.898	22.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	905.94180	0.90594	905.20350	0.90520	905.942	12.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	11.94180	0.01194	12.70350	0.01270	11.942	12.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	858.61060	0.85861	858.00860	0.85801	858.611	12.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	14.61060	0.01461	15.50860	0.01551	14.611	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.89700	8.89700	8.89510	8.89510		14.45	85,731,492.00	9,636	19,452.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	218.21740	0.21822	221.10200	0.22110	218.217	16.34	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	721.21740	0.72122	726.00200	0.72600	721.217	16.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	165.38610	0.16539	167.84940	0.16785	165.386	17.47	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	968.38610	0.96839	972.74940	0.97275	968.386	17.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	422.68910	0.42269	426.07160	0.42607	422.689	14.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	285.68910	0.28569	290.97160	0.29097	285.689	14.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	145.06570	0.14507	147.31750	0.14732	145.066	18.02	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,098.06570	1.09807	1,102.21750	1.10222	1,098.066	18.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	240.56300	0.24056	243.59440	0.24359	240.563	15.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	643.56300	0.64356	648.49440	0.64849	643.563	15.96	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	432.03710	0.43204	435.39740	0.43540	432.037	13.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	275.03710	0.27504	280.29740	0.28030	275.037	13.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	427.33820	0.42734	430.71120	0.43071	427.338	13.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	280.33820	0.28034	285.61120	0.28561	280.338	13.97	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			9.00580		9.00580	9.00540	9.00540		15.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	204.46990		0.20447	206.00700	0.20601	204.470	18.87	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,398.66990		1.39867	1,400.60700	1.40061	1,398.670	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	295.51320		0.29551	297.16920	0.29717	295.513	17.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	929.71320		0.92971	931.76920	0.93177	929.713	17.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	293.46820		0.29347	295.12260	0.29512	293.468	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	937.66820		0.93767	939.72260	0.93972	937.668	17.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	291.44250		0.29144	293.09540	0.29310	291.443	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	945.64250		0.94564	947.69540	0.94770	945.643	17.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	581.90270		0.58190	583.26030	0.58326	581.903	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	326.10270		0.32610	327.86030	0.32786	326.103	14.32	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.10880		9.10880	9.10730	9.10730		15.71	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	612.89510		0.61290	610.31080	0.61031	612.895	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	504.09510		0.50410	503.01080	0.50301	504.095	15.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	291.39350		0.29139	290.27050	0.29027	291.393	18.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,452.59350		1.45259	1,452.97050	1.45297	1,452.594	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	641.87150		0.64187	639.18700	0.63919	641.872	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	460.97150		0.46097	459.78700	0.45979	460.972	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	621.60070		0.62160	618.98660	0.61899	621.601	15.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	490.70070		0.49070	489.58660	0.48959	490.701	15.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	653.53660		0.65354	650.81550	0.65082	653.537	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	444.73660		0.44474	443.51550	0.44352	444.737	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	602.12510		0.60213	599.58060	0.59958	602.125	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	521.22510		0.52123	520.18060	0.52018	521.225	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	400.24700		0.40025	398.50240	0.39850	400.247	17.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	981.44700		0.98145	981.20240	0.98120	981.447	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,221.86380		1.22186	1,219.66510	1.21967	1,221.864	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	113.06380		0.11306	112.36510	0.11237	113.064	13.94	0.00	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	720.79530		0.72080	717.89890	0.71790	720.795	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	361.99530		0.36200	360.59890	0.36060	361.995	14.65	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.27070		9.27070	9.26290	9.26290		16.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	729.82440		0.72982	735.08760	0.73509	729.824	16.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,059.12440		1.05912	1,072.18760	1.07219	1,059.124	16.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,201.53180		1.20153	1,200.17690	1.20018	1,201.532	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	380.83180		0.38083	387.27690	0.38728	380.832	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,173.01790		1.17302	1,171.99430	1.17199	1,173.018	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	402.31790		0.40232	409.09430	0.40909	402.318	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,145.14570		1.14515	1,144.45960	1.14446	1,145.146	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	424.44570		0.42445	431.55960	0.43156	424.446	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,508.28120		1.50828	1,504.34150	1.50434	1,508.281	14.34	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	237.58120		0.23758	241.44150	0.24144	237.581	14.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.96110		9.96110	9.94010	9.94010		17.93	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,540.51150		1.54051	1,519.56410	1.51956	1,540.511	16.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	729.41150		0.72941	729.46410	0.72946	729.411	16.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,519.69480		1.51969	1,499.44420	1.49944	1,519.695	16.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	758.59480		0.75859	759.34420	0.75934	758.595	16.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,499.36510		1.49937	1,479.82270	1.47982	1,499.365	16.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	788.26510		0.78827	789.72270	0.78972	788.265	16.74	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.68030		8.68030	8.67780	8.67780		12.78	0.00	0	210.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	85,710.10780		0.85710	85,460.39020	0.85460	85,710.108	34.48	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.10780		0.00000	0.39020	0.00000	0.108	34.48	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	80,710.12750		0.80710	80,460.48770	0.80460	80,710.128	32.75	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.12750		0.00000	0.48770	0.00000	0.128	32.75	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	75,710.15240		0.75710	75,460.61800	0.75461	75,710.152	31.03	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	0.15240		0.00000	0.61800	0.00001	0.152	31.03	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	8,891.44800		0.08891	9,224.86660	0.09225	8,891.448	13.75	0.00	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	861.44800		0.00861	1,444.86660	0.01445	861.448	13.75	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	635.72480		0.00636	981.74520	0.00982	635.725	16.01	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	12,605.72480		0.12606	13,201.74520	0.13202	12,605.725	16.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	38,033.31180		0.38033	37,795.25750	0.37795	38,033.312	19.54	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	3.31180		0.00003	15.25750	0.00015	3.312	19.54	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	9,753.42720		0.09753	10,039.04770	0.10039	9,753.427	13.94	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	723.42720		0.00723	1,259.04770	0.01259	723.427	13.94	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.79400		8.79400	8.79250	8.79250		13.31	0.00	0	1,422.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	25,922.71810		0.25923	26,183.80690	0.26184	25,922.718	13.18	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	21,522.71810		0.21523	21,933.80690	0.21934	21,522.718	13.18	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	25,454.62230		0.25455	25,717.87070	0.25718	25,454.622	13.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	22,054.62230		0.22055	22,467.87070	0.22468	22,054.622	13.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	16,343.20040		0.16343	16,611.71470	0.16612	16,343.200	14.33	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	38,943.20040		0.38943	39,361.71470	0.39362	38,943.200	14.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	28,877.31910		0.28877	29,124.05510	0.29124	28,877.319	13.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	18,477.31910		0.18477	18,874.05510	0.18874	18,477.319	13.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	26,397.72070		0.26398	26,656.72930	0.26657	26,397.721	13.16	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	20,997.72070		0.20998	21,406.72930	0.21407	20,997.721	13.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.89700		8.89700	8.89510	8.89510		14.45	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	43,203.70620		0.43204	43,539.74070	0.43540	43,203.706	13.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	27,503.70620		0.27504	28,029.74070	0.28030	27,503.706	13.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	42,733.82140		0.42734	43,071.12310	0.43071	42,733.821	13.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	28,033.82140		0.28034	28,561.12310	0.28561	28,033.821	13.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	42,268.90830		0.42269	42,607.15780	0.42607	42,268.908	14.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	28,568.90830		0.28569	29,097.15780	0.29097	28,568.908	14.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.00580		9.00580	9.00540	9.00540		15.13	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	52,005.89030		0.52006	52,157.10380	0.52157	52,005.890	14.77	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	40,425.89030		0.40426	40,617.10380	0.40617	40,425.890	14.77	0.00	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	51,593.36000		0.51593	51,745.44610	0.51745	51,593.360	14.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	41,013.36000		0.41013	41,205.44610	0.41205	41,013.360	14.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	51,184.57370		0.51185	51,337.51890	0.51338	51,184.574	14.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	41,604.57370		0.41605	41,797.51890	0.41798	41,604.574	14.84	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future				14.00120	14.00120	13.97830	13.97830		9.43	6,370,546.00	455	11,006.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,751.20000		1.75120	1,728.30000	1.72830	1,751.200	31.58	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	31.58	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,600.90000		1.60090	1,578.00050	1.57800	1,600.900	34.07	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00000		0.00000	0.00050	0.00000	0.000	34.07	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,550.90020		1.55090	1,528.00160	1.52800	1,550.900	34.89	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00020		0.00000	0.00160	0.00000	0.000	34.89	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	551.25010		0.55125	528.42120	0.52842	551.250	17.58	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.05010		0.00005	0.12120	0.00012	0.050	17.58	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	72.46510		0.07247	60.60070	0.06060	72.465	10.17	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	21.26510		0.02127	32.30070	0.03230	21.265	10.17	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,500.90070		1.50090	1,478.00450	1.47800	1,500.901	35.72	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00070		0.00000	0.00450	0.00000	0.001	35.72	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	631.22230		0.63122	608.35520	0.60836	631.222	18.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.02230		0.00002	0.05520	0.00006	0.022	18.77	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	3.19190		0.00319	4.63790	0.00464	3.192	12.16	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	201.99190		0.20199	226.33790	0.22634	201.992	12.16	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	451.34830		0.45135	428.64360	0.42864	451.348	16.10	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	0.14830		0.00015	0.34360	0.00034	0.148	16.10	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	302.07820		0.30208	280.13470	0.28013	302.078	13.88	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	0.87820		0.00088	1.83470	0.00183	0.878	13.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				14.18050	14.18050	14.15890	14.15890		11.05	5,728,922.00	404	8,781.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	879.76370		0.87976	859.86120	0.85986	879.764	10.53	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	49.26370		0.04926	50.96120	0.05096	49.264	10.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	870.82190		0.87082	850.94410	0.85094	870.822	10.51	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	50.32190		0.05032	52.04410	0.05204	50.322	10.51	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	600.82110		0.60082	584.82890	0.58483	600.821	10.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	120.32110		0.12032	125.92890	0.12593	120.321	10.58	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	470.10240		0.47010	457.92880	0.45793	470.102	10.79	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	189.60240		0.18960	199.02880	0.19903	189.602	10.79	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	888.72630		0.88873	868.79950	0.86880	888.726	10.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	48.22630		0.04823	49.89950	0.04990	48.226	10.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	243.82310		0.24382	240.81580	0.24082	243.823	11.71	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	463.32310		0.46332	481.91580	0.48192	463.323	11.71	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	727.35720		0.72736	708.71790	0.70872	727.357	10.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	76.85720		0.07686	79.81790	0.07982	76.857	10.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.34210		14.34210	14.31960	14.31960		12.26	717,105.00	50	530.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	773.15430		0.77315	757.31800	0.75732	773.154	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	231.05430		0.23105	237.71800	0.23772	231.054	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	767.08420		0.76708	751.33200	0.75133	767.084	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	234.98420		0.23498	241.73200	0.24173	234.984	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	498.40080		0.49840	488.33660	0.48834	498.401	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	496.30080		0.49630	508.73660	0.50874	496.301	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	475.32420		0.47532	466.09820	0.46610	475.324	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	533.22420		0.53322	546.49820	0.54650	533.224	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	391.77950		0.39178	384.88860	0.38489	391.779	12.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	699.67950		0.69968	715.28860	0.71529	699.679	12.95	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	349.68900		0.34969	344.04460	0.34404	349.689	13.30	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	807.58900		0.80759	824.44460	0.82444	807.589	13.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,389.65750		1.38966	1,368.51810	1.36852	1,389.658	10.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	47.55750		0.04756	48.91810	0.04892	47.558	10.68	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	779.26650		0.77927	763.34280	0.76334	779.266	11.31	0.00	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	227.16650		0.22717	233.74280	0.23374	227.167	11.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	242.03420		0.24203	239.67660	0.23968	242.034	14.40	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,199.93420		1.19993	1,220.07660	1.22008	1,199.934	14.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,357.18760		2.35719	2,334.73920	2.33474	2,357.188	13.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	15.08760		0.01509	15.13920	0.01514	15.088	13.45	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.51360		14.51360	14.49290	14.49290		12.75	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	565.44340		0.56544	542.65200	0.54265	565.443	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	791.84340		0.79184	789.75200	0.78975	791.843	13.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	562.18760		0.56219	539.50620	0.53951	562.188	13.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	798.58760		0.79859	796.60620	0.79661	798.588	13.23	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	558.95400		0.55895	536.38260	0.53638	558.954	13.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	805.35400		0.80535	803.48260	0.80348	805.354	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.67680		14.67680	14.65360	14.65360		13.58	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	723.05640		0.72306	711.04420	0.71104	723.056	13.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	936.25640		0.93626	947.44420	0.94744	936.256	13.99	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	719.73680		0.71974	707.78600	0.70779	719.737	14.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	942.93680		0.94294	954.18600	0.95419	942.937	14.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	716.42980		0.71643	704.55200	0.70455	716.430	14.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	949.62980		0.94963	960.95200	0.96095	949.630	14.02	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10470		0.10470	0.10540	0.10540		22.71	5,235.00	50	22,023.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,130.00000		0.02130	2,200.00000	0.02200	2,130.000	19.41	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	19.41	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,130.00000		0.01130	1,200.01020	0.01200	1,130.000	19.82	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.01020	0.00000	0.000	19.82	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	150.05360		0.00150	213.69350	0.00214	150.054	21.33	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	20.05360		0.00020	13.69350	0.00014	20.054	21.33	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	0.08580		0.00000	0.55960	0.00001	0.086	22.71	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	530.08580		0.00530	460.55960	0.00461	530.086	22.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10620		0.10620	0.10680	0.10680		15.62		26,550.00	250	24,096.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	188.12950		0.00188	203.94680	0.00204	188.130	15.62		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	568.12950		0.00568	523.94680	0.00524	568.129	15.62		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,625.87670		0.01626	1,684.63600	0.01685	1,625.877	15.75		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.87670		0.00006	4.63600	0.00005	5.877	15.75		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	713.19760		0.00713	760.00720	0.00760	713.198	14.67		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	93.19760		0.00093	80.00720	0.00080	93.198	14.67		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10750		0.10750	0.10820	0.10820		16.72		5,375.00	50	50.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	399.43400		0.00399	429.21130	0.00429	399.434	16.72		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	649.43400		0.00649	609.21130	0.00609	649.434	16.72		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,781.87440		0.01782	1,848.61640	0.01849	1,781.874	16.43		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	31.87440		0.00032	28.61640	0.00029	31.874	16.43		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	930.92490		0.00931	985.22680	0.00985	930.925	15.75		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	180.92490		0.00181	165.22680	0.00165	180.925	15.75		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.31400		11.31400	11.27730	11.27730		11.10		165,625,646.00	14,639	59,197.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	924.01420		0.92401	887.32750	0.88733	924.014	32.70		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.01420		0.00001	0.02750	0.00003	0.014	32.70		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	914.01430		0.91401	877.32790	0.87733	914.014	32.38		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.01430		0.00001	0.02790	0.00003	0.014	32.38		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	514.04300		0.51404	477.47040	0.47747	514.043	20.21		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.04300		0.00004	0.17040	0.00017	0.043	20.21		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	494.05410		0.49405	457.51580	0.45752	494.054	19.85		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.05410		0.00005	0.21580	0.00022	0.054	19.85		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	974.01340		0.97401	937.32540	0.93733	974.013	34.31		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.01340		0.00001	0.02540	0.00003	0.013	34.31		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	314.50860		0.31451	279.20390	0.27920	314.509	16.57		0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	0.50860		0.00051	1.90390	0.00190	0.509	16.57		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	215.98190		0.21598	183.70210	0.18370	215.982	14.75		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	1.98190		0.00198	6.40210	0.00640	1.982	14.75		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	874.01500		0.87401	837.32990	0.83733	874.015	31.09		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.01500		0.00002	0.02990	0.00003	0.015	31.09		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,014.01290		1.01401	977.32390	0.97732	1,014.013	35.60		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.01290		0.00001	0.02390	0.00002	0.013	35.60		0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	2.94500		0.00295	5.50450	0.00550	2.945	14.02		0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	188.94500		0.18895	228.20450	0.22820	188.945	14.02		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	364.26510		0.36427	328.33380	0.32833	364.265	17.48		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	0.26510		0.00027	1.03380	0.00103	0.265	17.48		0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,814.00000		1.81400	1,777.30000	1.77730	1,814.000	26.42		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	26.42		0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,464.00000		1.46400	1,427.30000	1.42730	1,464.000	33.97		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	33.97		0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.47250		11.47250	11.43730	11.43730		10.95		164,137,057.50	14,307	29,678.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	41.75930		0.04176	42.01930	0.04202	41.759	14.62		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,209.25930		1.20926	1,244.71930	1.24472	1,209.259	14.62		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	556.71770		0.55672	534.11450	0.53411	556.718	10.58		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	74.21770		0.07422	86.81450	0.08681	74.218	10.58		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	549.10030		0.54910	526.77920	0.52678	549.100	10.58		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	76.60030		0.07660	89.47920	0.08948	76.600	10.58		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	541.53700		0.54154	519.50020	0.51950	541.537	10.59		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	79.03700		0.07904	92.20020	0.09220	79.037	10.59		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	572.11160		0.57211	548.95230	0.54895	572.112	10.56		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	69.61160		0.06961	81.65230	0.08165	69.612	10.56		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.61750		11.61750	11.58210	11.58210		11.94		290,437.50	25	3,675.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	574.50710		0.57451	561.61120	0.56161	574.507	11.38		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	217.00710		0.21701	239.51120	0.23951	217.007	11.38		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	586.31290		0.58631	573.05390	0.57305	586.313	11.34		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
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	208.81290		0.20881	230.95390	0.23095	208.813	11.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	580.38700		0.58039	567.31010	0.56731	580.387	11.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	212.88700		0.21289	235.21010	0.23521	212.887	11.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.77270		11.77270	11.73940	11.73940		12.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	443.56440		0.44356	439.79930	0.43980	443.564	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	670.86440		0.67086	700.39930	0.70040	670.864	13.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	440.32340		0.44032	436.63140	0.43663	440.323	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	677.62340		0.67762	707.23140	0.70723	677.623	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	446.83200		0.44683	442.99300	0.44299	446.832	13.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	664.13200		0.66413	693.59300	0.69359	664.132	13.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.92000		11.92000	11.88630	11.88630		13.32	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	993.88280		0.99388	981.41630	0.98142	993.883	12.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	273.88280		0.27388	295.11630	0.29512	273.883	12.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	851.53940		0.85154	842.82690	0.84283	851.539	12.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	374.53940		0.37454	399.52690	0.39953	374.539	12.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	825.74380		0.82574	817.68690	0.81769	825.744	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	398.74380		0.39874	424.38690	0.42439	398.744	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	800.72130		0.80072	793.29990	0.79330	800.721	12.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	423.72130		0.42372	449.99990	0.45000	423.721	12.67	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.28200		114.28200	114.20583	114.20583			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,292.00000		3.29200	3,215.83000	3.21583	3,292.000		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	3,282.00000		3.28200	3,205.83000	3.20583	3,282.000		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	3,272.00000		3.27200	3,195.83000	3.19583	3,272.000		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			113.81661		113.81661	113.73170	113.73170			0.00	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	7,826.61000		7.82661	7,741.70000	7.74170	7,826.610		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	7,816.61000		7.81661	7,731.70000	7.73170	7,816.610		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	7,806.61000		7.80661	7,721.70000	7.72170	7,806.610		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			118.55875		118.55875	118.46764	118.46764			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,568.75000		5.56875	5,477.64000	5.47764	5,568.750		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	5,558.75000		5.55875	5,467.64000	5.46764	5,558.750		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	5,548.75000		5.54875	5,457.64000	5.45764	5,548.750		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			486.60900		486.60900	486.97900	486.97900			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			492.70500		492.70500	493.08000	493.08000			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			434.24600		434.24600	434.52700	434.52700			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			439.68700		439.68700	439.97100	439.97100			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.15180		9.15180	9.11920	9.11920		8.37	83,015,977.80	9,071	6,051.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	851.80000		0.85180	819.20000	0.81920	851.800	16.87	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.87	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	691.80000		0.69180	659.20000	0.65920	691.800	18.51	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.51	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,112.60000		1.11260	1,080.00000	1.08000	1,112.600	16.35	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.35	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,062.60000		1.06260	1,030.00000	1.03000	1,062.600	16.35	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.35	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,012.60000		1.01260	980.00000	0.98000	1,012.600	16.35	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.35	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.20690		9.20690	9.17440	9.17440		9.47	36,367,255.00	3,950	7,099.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	848.21530		0.84822	817.41070	0.81741	848.215	11.16	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	9.91530		0.00992	11.61070	0.01161	9.915	11.16	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	799.89280		0.79989	769.31500	0.76931	799.893	10.94	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	11.59280		0.01159	13.51500	0.01351	11.593	10.94	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	712.35820		0.71236	682.28100	0.68228	712.358	10.54	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	15.45820		0.01546	17.88100	0.01788	15.458	10.54	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	896.78750		0.89679	865.78420	0.86578	896.788	11.38	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	8.48750		0.00849	9.98420	0.00998	8.488	11.38	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.25580		9.25580	9.22350	9.22350			72,195,240.00	7,800	8,007.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	495.80000		0.49580	463.50000	0.46350	495.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	515.80000		0.51580	483.50000	0.48350	515.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	505.80000		0.50580	473.50000	0.47350	505.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.30700		9.30700	9.27680	9.27680		11.39	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	591.78600		0.59179	573.36050	0.57336	591.786	10.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	174.78600		0.17479	186.56050	0.18656	174.786	10.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	585.48870		0.58549	567.17000	0.56717	585.489	10.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	178.48870		0.17849	190.37000	0.19037	178.489	10.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	579.23930		0.57924	561.02980	0.56103	579.239	10.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	182.23930		0.18224	194.22980	0.19423	182.239	10.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35580		9.35580	9.32450	9.32450		11.82	0.00	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	402.83100		0.40283	392.56860	0.39257	402.831	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	507.03100		0.50703	528.06860	0.52807	507.031	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	399.26670		0.39927	389.09320	0.38909	399.267	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	513.46670		0.51347	534.59320	0.53459	513.467	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	395.73620		0.39574	385.64710	0.38565	395.736	12.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	519.93620		0.51994	541.14710	0.54115	519.936	12.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.64930		9.64930	9.60430	9.60430		14.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,512.85860		2.51286	2,471.49280	2.47149	2,512.859	13.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	113.55860		0.11356	117.19280	0.11719	113.559	13.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,469.06230		2.46906	2,427.91110	2.42791	2,469.062	13.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	119.76230		0.11976	123.61110	0.12361	119.762	13.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,425.52620		2.42553	2,384.59820	2.38460	2,425.526	13.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	126.22620		0.12623	130.29820	0.13030	126.226	13.75	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.80510		8.80510	8.79230	8.79230		11.14	220,127.50	25	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,051.50000		1.05150	1,038.70000	1.03870	1,051.500	17.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,001.50000		1.00150	988.70020	0.98870	1,001.500	17.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00000		0.00000	0.00020	0.00000	0.000	17.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	951.50000		0.95150	938.70090	0.93870	951.500	17.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00000		0.00000	0.00090	0.00000	0.000	17.49	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	455.11020		0.45511	442.32780	0.44233	455.110	20.90	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.01020		0.00001	0.02780	0.00003	0.010	20.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.90210		8.90210	8.89000	8.89000		13.41	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	383.88510		0.38389	374.26810	0.37427	383.885	13.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	131.78510		0.13179	134.26810	0.13427	131.785	13.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	377.54180		0.37754	368.00200	0.36800	377.542	13.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	135.44180		0.13544	138.00200	0.13800	135.442	13.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	390.29230		0.39029	380.60060	0.38060	390.292	13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	128.19230		0.12819	130.60060	0.13060	128.192	13.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98770		8.98770	8.97480	8.97480		12.45	224,692.50	25	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	333.35160		0.33335	329.36670	0.32937	333.352	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	295.65160		0.29565	304.56670	0.30457	295.652	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	328.76500		0.32877	325.19220	0.32519	328.765	12.39	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	301.06500		0.30107	310.39220	0.31039	301.065	12.39	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	337.98730		0.33799	333.99400	0.33399	337.987	12.35	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	290.28730		0.29029	299.19400	0.29919	290.287	12.35	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			0.38120		0.38120	0.37980	0.37980			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.70260		0.70260	0.68090	0.68090			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			0.28130		0.28130	0.27990	0.27990			0.00	0	31,310.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.31510		0.31510	0.28010	0.28010			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		0.00000	0.00000	0.00010	0.00010			0.00	0	52,500.00	
CF CANDO CACA	On 20/12/2012	Can-Do Future		389.66000	389.66000	530.19000	530.19000			0.00	5	0.00	
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		0.09760	0.09760	0.09810	0.09810			0.00	0	4,500.00	
CF CANDO CACF	On 19/12/2012	Can-Do Future		0.00070	0.00070	0.00130	0.00130			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	0	0.00	
CF CANDO CACH	On 24/01/2013	Can-Do Future		9,523.92040	9,523.92040	9,642.70660	9,642.70660			0.00	0	20.00	
CF CANDO CACI	On 18/03/2013	Can-Do Future		0.06270	0.06270	0.06390	0.06390			0.00	0	37,000.00	
CF CANDO CACJ	On 02/01/2013	Can-Do Future		23,345.57400	23,345.57400	23,523.83650	23,523.83650			0.00	0	30.00	
CF CANDO CACK	On 11/01/2013	Can-Do Future		8,865.47410	8,865.47410	11,304.91210	11,304.91210			0.00	0	35.00	
CF CANDO CACL	On 04/01/2013	Can-Do Future		0.01580	0.01580	0.01650	0.01650			0.00	0	25,000.00	
CF CANDO CACM	On 08/01/2013	Can-Do Future		0.01450	0.01450	0.01490	0.01490			0.00	0	25,000.00	
CF CANDO CACN	On 18/03/2013	Can-Do Future		0.34030	0.34030	0.34410	0.34410			0.00	0	24,000.00	
CF CANDO CACO	On 18/03/2013	Can-Do Future		0.20250	0.20250	0.21590	0.21590			0.00	0	7,500.00	
CF CANDO CACP	On 09/01/2013	Can-Do Future		0.02680	0.02680	0.02720	0.02720			0.00	0	100,000.00	
CHF / R	On 14/12/2012	Foreign Exchange Future		9.34480	9.34480	9.30700	9.30700		9.14	233,620.00	25	8.00	
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	304.95700	0.30496	267.51560	0.26752	304.957	17.07	0.00	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	0.15700		0.00016	0.51560	0.00052	0.157	17.07	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	839.20000		0.83920	801.42030	0.80142	839.200	16.39	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.00000		0.00000	0.02030	0.00002	0.000	16.39	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	789.20000		0.78920	751.42170	0.75142	789.200	16.93	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.00000		0.00000	0.02170	0.00002	0.000	16.93	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	344.89110		0.34489	307.28590	0.30729	344.891	18.09	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	0.09110		0.00009	0.28590	0.00029	0.091	18.09	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	889.20000		0.88920	851.41910	0.85142	889.200	15.85	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00000		0.00000	0.01910	0.00002	0.000	15.85	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.48290		9.48290	9.44560	9.44560		11.91	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	423.17730		0.42318	398.88600	0.39889	423.177	11.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	90.27730		0.09028	103.28600	0.10329	90.277	11.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	416.28020		0.41628	392.30690	0.39231	416.280	11.42	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	93.38020		0.09338	106.70690	0.10671	93.380	11.42	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	430.14390		0.43014	405.53490	0.40553	430.144	11.39	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	87.24390		0.08724	99.93490	0.09993	87.244	11.39	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.61090		9.61090	9.57290	9.57290		13.58	240,272.50	25	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	396.23040		0.39623	378.22590	0.37823	396.230	13.45	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	335.33040		0.33533	355.32590	0.35533	335.330	13.45	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	391.88160		0.39188	374.23560	0.37424	391.882	13.48	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	340.98160		0.34098	361.33560	0.36134	340.982	13.48	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	400.62470		0.40062	382.45590	0.38246	400.625	13.43	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	329.72470		0.32972	349.55590	0.34956	329.725	13.43	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.88310		11.88310	11.84940	11.84940		46.43	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	1,900.93120		1.90093	595.11840	0.59512	1,900.931	41.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	1,927.83120		1.92783	655.71840	0.65572	1,927.831	41.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	1,909.29470		1.90929	602.58610	0.60259	1,909.295	41.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	1,916.19470		1.91619	643.18610	0.64319	1,916.195	41.83	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
DAEU	On 21/11/2013	Any day expiry	11.90	Call	1,905.10890		1.90511	598.83710	0.59884	1,905.109	41.83	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	1,922.00890		1.92201	649.43710	0.64944	1,922.009	41.83	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry			7.29660		7.29660	7.26720	7.26720		11.98	0.00	2,000	0.00
DANZ	On 12/12/2012	Any day expiry	7.24	Call	56.60000		0.05660	35.34340	0.03534	56.600	11.98	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.24	Put	0.00000		0.00000	8.14340	0.00814	0.000	11.98	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Call	46.60000		0.04660	27.86310	0.02786	46.600	11.98	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.25	Put	0.00000		0.00000	10.66310	0.01066	0.000	11.98	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Call	36.60000		0.03660	22.33820	0.02234	36.600	11.98	0.00	0	0.00
DANZ	On 12/12/2012	Any day expiry	7.26	Put	0.00000		0.00000	15.13820	0.01514	0.000	11.98	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.30170		7.30170	7.27340	7.27340		10.23	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	79.16610		0.07917	60.22640	0.06023	79.166	10.76	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	27.46610		0.02747	36.82640	0.03683	27.466	10.76	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	72.26010		0.07226	55.04670	0.05505	72.260	10.65	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	30.56010		0.03056	41.64670	0.04165	30.560	10.65	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	65.63840		0.06564	50.20420	0.05020	65.638	10.55	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	33.93840		0.03394	46.80420	0.04680	33.938	10.55	0.00	0	5,000.00
DAUS	On 19/12/2012	Any day expiry			8.68460		8.68460	8.68310	8.68310		11.79	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	19.82830		0.01983	23.49850	0.02350	19.828	12.61	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	135.22830		0.13523	140.39850	0.14040	135.228	12.61	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	17.98560		0.01799	21.57480	0.02157	17.986	12.69	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	143.38560		0.14339	148.47480	0.14847	143.386	12.69	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	7.18640		0.00719	9.78720	0.00979	7.186	13.44	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	222.58640		0.22259	226.68720	0.22669	222.586	13.44	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	21.83680		0.02184	25.57700	0.02558	21.837	12.53	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	127.23680		0.12724	132.47700	0.13248	127.237	12.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.69240		8.69240	8.69340	8.69340		11.38	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	972.46740		0.97247	973.48690	0.97349	972.467	18.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.06740		0.00007	0.08690	0.00009	0.067	18.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	842.54060		0.84254	843.57830	0.84358	842.541	17.17	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.14060		0.00014	0.17830	0.00018	0.141	17.17	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	692.73540		0.69274	693.81420	0.69381	692.735	15.50	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.33540		0.00034	0.41420	0.00041	0.335	15.50	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	219.83600		0.21984	222.33560	0.22234	219.836	11.76	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	17.43600		0.01744	18.93560	0.01894	17.436	11.76	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	211.46120		0.21146	214.04100	0.21404	211.461	11.74	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	19.06120		0.01906	20.64100	0.02064	19.061	11.74	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	203.20710		0.20321	205.86750	0.20587	203.207	11.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	20.80710		0.02081	22.46750	0.02247	20.807	11.72	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	142.19900		0.14220	145.46600	0.14547	142.199	11.58	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	39.79900		0.03980	42.06600	0.04207	39.799	11.58	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	68.20220		0.06820	71.79330	0.07179	68.202	11.54	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	95.80220		0.09580	98.39330	0.09839	95.802	11.54	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	11.35020		0.01135	12.74250	0.01274	11.350	14.00	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	338.95020		0.33895	339.34250	0.33934	338.950	14.00	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.73800		8.73800	8.73570	8.73570		12.18	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	162.54930		0.16255	163.13580	0.16314	162.549	12.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	144.54930		0.14455	147.43580	0.14744	144.549	12.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	69.20160		0.06920	69.92870	0.06993	69.202	13.65	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	351.20160		0.35120	354.22870	0.35423	351.202	13.65	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	223.35340		0.22335	223.62060	0.22362	223.353	12.02	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	95.35340		0.09535	97.92060	0.09792	95.353	12.02	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	217.30200		0.21730	217.60370	0.21760	217.302	12.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	99.30200		0.09930	101.90370	0.10190	99.302	12.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	889.81280		0.88981	887.67900	0.88768	889.813	13.28	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	1.81280		0.00181	1.97900	0.00198	1.813	13.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.00	Call	741.98770		0.74199	740.00570	0.74001	741.988	12.65	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	3.98770		0.00399	4.30570	0.00431	3.988	12.65	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	229.50980		0.22951	229.74020	0.22974	229.510	12.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	91.50980		0.09151	94.04020	0.09404	91.510	12.01	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.77090		8.77090	8.76890	8.76890		12.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	282.36050		0.28236	283.50970	0.28351	282.360	12.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	131.46050		0.13146	134.60970	0.13461	131.460	12.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	228.63140		0.22863	230.06240	0.23006	228.631	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	177.73140		0.17773	181.16240	0.18116	177.731	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	294.09060		0.29409	295.17160	0.29517	294.091	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	123.19060		0.12319	126.27160	0.12627	123.191	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	124.35400		0.12435	126.06510	0.12607	124.354	14.05	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	373.45400		0.37345	377.16510	0.37717	373.454	14.05	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	288.18440		0.28818	289.29920	0.28930	288.184	12.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	127.28440		0.12728	130.39920	0.13040	127.284	12.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	926.94330		0.92694	925.38810	0.92539	926.943	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	6.04330		0.00604	6.48810	0.00649	6.043	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	782.24980		0.78225	780.98250	0.78098	782.250	12.64	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	11.34980		0.01135	12.08250	0.01208	11.350	12.64	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.80340		8.80340	8.80180	8.80180		13.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	168.40210		0.16840	171.12080	0.17112	168.402	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	425.00210		0.42500	429.32080	0.42932	425.002	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	179.26660		0.17927	182.01950	0.18202	179.267	14.45	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	395.86660		0.39587	400.21950	0.40022	395.867	14.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	173.74090		0.17374	176.47950	0.17648	173.741	14.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	410.34090		0.41034	414.67950	0.41468	410.341	14.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	171.04880		0.17105	173.77850	0.17378	171.049	14.58	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	417.64880		0.41765	421.97850	0.42198	417.649	14.58	0.00	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	823.95940		0.82396	823.54870	0.82355	823.959	12.74	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	20.55940		0.02056	21.74870	0.02175	20.559	12.74	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.83970		8.83970	8.83800	8.83800		14.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	230.83440		0.23083	233.90060	0.23390	230.834	14.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	431.13440		0.43113	435.90060	0.43590	431.134	14.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	227.87250		0.22787	230.93200	0.23093	227.873	14.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	438.17250		0.43817	442.93200	0.44293	438.173	14.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	224.95490		0.22495	228.00530	0.22801	224.955	14.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	445.25490		0.44525	450.00530	0.45001	445.255	14.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	872.11610		0.87212	872.17770	0.87218	872.116	12.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	32.41610		0.03242	34.17770	0.03418	32.416	12.96	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	236.88280		0.23688	239.96300	0.23996	236.883	14.73	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	417.18280		0.41718	421.96300	0.42196	417.183	14.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.94100		8.94100	8.93970	8.93970		14.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	321.50670		0.32151	323.98190	0.32398	321.507	15.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	590.50670		0.59051	594.28190	0.59428	590.507	15.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	197.04580		0.19705	199.12110	0.19912	197.046	17.76	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,056.04580		1.05605	1,059.42110	1.05942	1,056.046	17.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	327.28340		0.32728	329.77100	0.32977	327.283	15.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	576.28340		0.57628	580.07100	0.58007	576.283	15.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	324.38080		0.32438	326.85960	0.32686	324.381	15.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	583.38080		0.58338	587.15960	0.58716	583.381	15.67	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			8.98150		8.98150	8.98080	8.98080		14.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	347.80510		0.34781	349.78090	0.34978	347.805	16.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	666.30510		0.66631	668.98090	0.66898	666.305	16.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	345.05650		0.34506	347.02990	0.34703	345.057	16.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	673.55650		0.67356	676.22990	0.67623	673.556	16.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	232.81950		0.23282	234.62470	0.23462	232.820	17.82	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	1,091.31950		1.09132	1,093.82470	1.09382	1,091.319	17.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	364.88160		0.36488	366.86280	0.36686	364.882	15.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	623.38160		0.62338	626.06280	0.62606	623.382	15.85	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	350.58120		0.35058	352.55910	0.35256	350.581	16.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	659.08120		0.65908	661.75910	0.66176	659.081	16.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.01400		9.01400	9.01350	9.01350		15.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	385.56530		0.38557	386.87490	0.38687	385.565	16.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	681.56530		0.68157	683.37490	0.68337	681.565	16.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	259.83570		0.25984	261.19660	0.26120	259.836	17.91	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,125.83570		1.12584	1,127.69660	1.12770	1,125.836	17.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	394.24190		0.39424	395.54690	0.39555	394.242	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	660.24190		0.66024	662.04690	0.66205	660.242	16.03	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	391.32270		0.39132	392.62930	0.39263	391.323	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	667.32270		0.66732	669.12930	0.66913	667.323	16.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	388.43060		0.38843	389.73870	0.38974	388.431	16.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	674.43060		0.67443	676.23870	0.67624	674.431	16.09	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.44557		113.44557	113.35877	113.35877			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	435.57000		0.43557	348.77000	0.34877	435.570		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	455.57000		0.45557	368.77000	0.36877	455.570		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	445.57000		0.44557	358.77000	0.35877	445.570		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			8.75969	91.17783	8.74326	91.31910			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	1,918.10000	1.91810	1,776.83000	1.77683	1,918.100		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	1,829.41000	1.82941	1,688.14000	1.68814	1,829.410		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	1,740.85000	1.74085	1,599.58000	1.59958	1,740.850		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			434.41200	434.41200	434.65400	434.65400			0.00	0	334.00
GOVI	On 07/02/2013	GOVI	432.99	Call	14,220.00000	1.42200	16,640.00000	1.66400	14,220.000		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	14,120.00000	1.41200	16,540.00000	1.65400	14,120.000		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	14,020.00000	1.40200	16,440.00000	1.64400	14,020.000		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			439.85500	439.85500	440.09900	440.09900			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	68,650.00000	6.86500	71,090.00000	7.10900	68,650.000		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	68,550.00000	6.85500	70,990.00000	7.09900	68,550.000		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	68,450.00000	6.84500	70,890.00000	7.08900	68,450.000		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			200.16200	200.16200	200.31100	200.31100			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			202.67000	202.67000	202.82000	202.82000			0.00	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	535.07600	535.07600	534.00600	534.00600		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	5.10000	94.90000	5.09000	94.91000		0.00	0	0.00	
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.02000	94.98000	5.02000	94.98000		0.00	0	0.00	
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	4.97000	95.03000	4.98000	95.02000		0.00	0	1,000.00	
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.93000	95.07000	4.96000	95.04000		0.00	0	0.00	
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	4.91000	95.09000	4.94000	95.06000		0.00	0	0.00	
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.90000	95.10000	4.93000	95.07000		0.00	0	500.00	
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.91000	95.09000	4.94000	95.06000		0.00	400	2,200.00	
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	4.97000	95.03000	5.00000	95.00000		0.00	0	2,000.00	
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.07000	94.93000	5.11000	94.89000		0.00	400	1,000.00	
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.20000	94.80000	5.23000	94.77000		0.00	0	800.00	
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.34000	94.66000	5.38000	94.62000		0.00	0	0.00	
NZ\$ / R	On 14/12/2012		Foreign Exchange Future	7.29710	7.29710	7.26720	7.26720	11.99	14,594,200.00	2,000	0.00	
NZ\$ / R	On 14/12/2012	6.29	Call	1,009.80000	1.00980	979.90000	0.97990	1,009.800	31.91	0.00	0	0.00
NZ\$ / R	On 14/12/2012	6.29	Put	0.00000	0.00000	0.00000	0.00000	0.000	31.91	0.00	0	0.00
NZ\$ / R	On 14/12/2012	6.34	Call	959.80000	0.95980	929.90000	0.92990	959.800	33.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00000		0.00000	0.00000	0.00000	0.000	33.44	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	909.80000		0.90980	879.90000	0.87990	909.800	34.96	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	34.96	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	847.10010		0.84710	817.20020	0.81720	847.100	36.87	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00010		0.00000	0.00020	0.00000	0.000	36.87	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	667.10710		0.66711	637.21050	0.63721	667.107	35.92	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.00710		0.00001	0.01050	0.00001	0.007	35.92	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.36200		7.36200	7.33240	7.33240		9.18	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	477.93960		0.47794	452.17220	0.45217	477.940	9.68	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	15.93960		0.01594	19.77220	0.01977	15.940	9.68	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	468.77830		0.46878	443.15310	0.44315	468.778	9.65	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	16.77830		0.01678	20.75310	0.02075	16.778	9.65	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	487.13830		0.48714	461.23350	0.46123	487.138	9.71	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	15.13830		0.01514	18.83350	0.01883	15.138	9.71	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.40710		7.40710	7.37650	7.37650		11.19	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	262.67770		0.26268	248.57230	0.24857	262.678	11.15	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	205.57770		0.20558	222.07230	0.22207	205.578	11.15	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	257.63020		0.25763	244.24320	0.24424	257.630	11.16	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	210.53020		0.21053	227.74320	0.22774	210.530	11.16	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	267.79640		0.26780	253.54640	0.25355	267.796	11.15	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	200.69640		0.20070	217.04640	0.21705	200.696	11.15	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			6.89041		109.68490	6.87253	109.81812			4,935,820.50	45	1,633.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,106.17000		1.10617	1,239.39000	1.23939	1,106.170		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	1,179.59000		1.17959	1,312.81000	1.31281	1,179.590		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	1,252.94000		1.25294	1,386.16000	1.38616	1,252.940		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			6.94345		107.08838	6.92507	107.22243			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	844.96000		0.84496	979.01000	0.97901	844.960		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	700.58000		0.70058	834.63000	0.83463	700.580		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	772.80000		0.77280	906.85000	0.90685	772.800		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			6.99772		108.52405	6.97848	108.66111			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,054.23000		2.05423	2,191.29000	2.19129	2,054.230		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	2,123.60000		2.12360	2,260.66000	2.26066	2,123.600		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	2,192.91000		2.19291	2,329.97000	2.32997	2,192.910		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			5.43171		124.80197	5.43818	124.78471		2.00	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,241.45000		2.24145	2,225.90000	2.22590	2,241.450	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	5.61000		0.00561	7.32000	0.00732	5.610	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,808.06000		2.80806	2,791.30000	2.79130	2,808.060	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	1.20000		0.00120	1.70000	0.00170	1.200	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,323.08000		3.32308	3,305.94000	3.30594	3,323.080	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.21000		0.00021	0.33000	0.00033	0.210	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,451.54000		3.45154	3,434.36000	3.43436	3,451.540	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.13000		0.00013	0.21000	0.00021	0.130	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,579.85000		3.57985	3,562.65000	3.56265	3,579.850	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.08000		0.00008	0.14000	0.00014	0.080	2.15	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.45105		119.49826	5.45858	119.47999		2.04	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	486.69000		0.48669	474.97000	0.47497	486.690	2.03		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	732.25000		0.73225	738.80000	0.73880	732.250	2.03		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	497.59000		0.49759	485.75000	0.48575	497.590	2.03		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	718.82000		0.71882	725.25000	0.72525	718.820	2.03		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	475.94000		0.47594	464.35000	0.46435	475.940	2.03		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	745.84000		0.74584	752.52000	0.75252	745.840	2.03		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.49110		115.97821	5.50072	115.96006		1.91		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	961.92000		0.96192	931.85000	0.93185	961.920	1.92		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	737.89000		0.73789	725.97000	0.72597	737.890	1.92		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	940.91000		0.94091	911.81000	0.91181	940.910	1.92		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	754.52000		0.75452	743.57000	0.74357	754.520	1.92		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	951.38000		0.95138	921.80000	0.92180	951.380	1.92		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	746.17000		0.74617	734.74000	0.73474	746.170	1.92		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			7.34811		128.61999	7.34575	128.64403		12.44		25,723,998.00	200	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,128.57000		1.12857	1,206.15000	1.20615	1,128.570	12.34		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,743.99000		4.74399	4,797.53000	4.79753	4,743.990	12.34		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,061.38000		2.06138	2,150.82000	2.15082	2,061.380	12.44		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	3,066.07000		3.06607	3,131.47000	3.13147	3,066.070	12.44		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,377.72000		3.37772	3,459.21000	3.45921	3,377.720	12.59		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,843.91000		1.84391	1,901.36000	1.90136	1,843.910	12.59		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,581.11000		9.58111	9,625.03000	9.62503	9,581.110	13.04		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	200.32000		0.20032	220.20000	0.22020	200.320	13.04		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,115.99000		11.11599	11,158.18000	11.15818	11,115.990	13.04		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.50	Put	105.94000		0.10594	124.09000	0.12409	105.940	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,029.34000		5.02934	5,093.64000	5.09364	5,029.340	12.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	1,026.96000		1.02696	1,067.22000	1.06722	1,026.960	12.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,932.66000		6.93266	6,987.26000	6.98726	6,932.660	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	529.45000		0.52945	560.01000	0.56001	529.450	12.89	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,544.85000		11.54485	11,586.05000	11.58605	11,544.850	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	87.93000		0.08793	105.09000	0.10509	87.930	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,687.82000		10.68782	10,730.78000	10.73078	10,687.820	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	127.11000		0.12711	146.03000	0.14603	127.110	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,858.97000		10.85897	10,901.65000	10.90165	10,858.970	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	118.23000		0.11823	136.87000	0.13687	118.230	13.04	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.40955		130.16360	7.40720	130.18709		12.59	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,056.49000		4.05649	4,191.71000	4.19171	4,056.490	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	4,051.99000		4.05199	4,163.72000	4.16372	4,051.990	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,958.35000		3.95835	4,093.46000	4.09346	3,958.350	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,153.98000		4.15398	4,265.60000	4.26560	4,153.980	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,007.25000		4.00725	4,142.42000	4.14242	4,007.250	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	4,102.76000		4.10276	4,214.44000	4.21444	4,102.760	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.55115		128.38437	7.54856	128.40918		13.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,620.87000		9.62087	9,715.85000	9.71585	9,620.870	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,153.67000		4.15367	4,223.84000	4.22384	4,153.670	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,678.15000		9.67815	9,773.01000	9.77301	9,678.150	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,121.03000		4.12103	4,191.08000	4.19108	4,121.030	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,735.55000		9.73555	9,829.84000	9.82984	9,735.550	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,088.61000		4.08861	4,158.09000	4.15809	4,088.610	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,252.73000		13.25273	13,388.54000	13.38854	13,252.730	13.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,470.93000		2.47093	2,581.93000	2.58193	2,470.930	13.92	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			217.61136		217.61136	217.51473	217.51473				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,621.36000		4.62136	4,524.73000	4.52473	4,621.360			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	4,611.36000		4.61136	4,514.73000	4.51473	4,611.360			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	4,601.36000		4.60136	4,504.73000	4.50473	4,601.360			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			287.40862		287.40862	287.34961	287.34961				0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,418.62000		8.41862	8,359.61000	8.35961	8,418.620			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	8,408.62000		8.40862	8,349.61000	8.34961	8,408.620			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	8,398.62000		8.39862	8,339.61000	8.33961	8,398.620			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			291.01026		291.01026	290.95013	290.95013				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,620.26000		8.62026	8,560.13000	8.56013	8,620.260			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	8,610.26000		8.61026	8,550.13000	8.55013	8,610.260			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	8,600.26000		8.60026	8,540.13000	8.54013	8,600.260			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			5.05643		107.72324	5.04978	107.73537		1.39		0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	172.63000		0.17263	179.63000	0.17963	172.630	1.39		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	312.21000		0.31221	307.08000	0.30708	312.210	1.39		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,000.48000		1.00048	1,012.07000	1.01207	1,000.480	1.46		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	14.70000		0.01470	14.16000	0.01416	14.700	1.46		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,060.13000		2.06013	2,072.27000	2.07227	2,060.130	1.51		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.10000		0.00010	0.11000	0.00011	0.100	1.51		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,148.96000		2.14896	2,161.10000	2.16110	2,148.960	1.51		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.06000		0.00006	0.07000	0.00007	0.060	1.51		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,237.70000		2.23770	2,249.84000	2.24984	2,237.700	1.51		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.03000		0.00003	0.04000	0.00004	0.030	1.51		0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02876		109.01608	5.02154	109.02764		1.23		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	6.87000		0.00687	6.12000	0.00612	6.870	1.16		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,590.04000		1.59004	1,577.73000	1.57773	1,590.040	1.16		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	7.30000		0.00730	6.48000	0.00648	7.300	1.17		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,574.13000		1.57413	1,561.75000	1.56175	1,574.130	1.17		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	6.47000		0.00647	5.79000	0.00579	6.470	1.16		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,605.97000		1.60597	1,593.73000	1.59373	1,605.970	1.16		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88496		107.54839	4.87361	107.56086		1.06		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	384.29000		0.38429	382.64000	0.38264	384.290	1.05		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	477.68000		0.47768	463.56000	0.46356	477.680	1.05		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	389.41000		0.38941	387.80000	0.38780	389.410	1.05		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	471.80000		0.47180	457.72000	0.45772	471.800	1.05		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	379.21000		0.37921	377.52000	0.37752	379.210	1.05		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	483.60000		0.48360	469.44000	0.46944	483.600	1.05		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			216.74350		216.74350	216.58477	216.58477			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,753.50000		11.75350	11,594.77000	11.59477	11,753.500		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	11,743.50000		11.74350	11,584.77000	11.58477	11,743.500		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	11,733.50000		11.73350	11,574.77000	11.57477	11,733.500		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			219.45969		219.45969	219.29838	219.29838			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,419.69000		8.41969	8,258.38000	8.25838	8,419.690		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	8,409.69000		8.40969	8,248.38000	8.24838	8,409.690		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	8,399.69000		8.39969	8,238.38000	8.23838	8,399.690		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			5.90015		112.73168	5.91253	112.67983		4.24	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	216.63000		0.21663	232.17000	0.23217	216.630	4.15	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,738.27000		1.73827	1,805.66000	1.80566	1,738.270	4.15	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,271.90000		1.27190	1,269.78000	1.26978	1,271.900	4.27	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	397.03000		0.39703	446.76000	0.44676	397.030	4.27	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,385.61000		2.38561	2,359.40000	2.35940	2,385.610	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	111.36000		0.11136	137.00000	0.13700	111.360	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,753.87000		2.75387	2,721.48000	2.72148	2,753.870	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	72.25000		0.07225	91.71000	0.09171	72.250	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,132.65000		3.13265	3,095.08000	3.09508	3,132.650	4.41	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	45.55000		0.04555	59.83000	0.05983	45.550	4.41	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,262.78000		4.26278	4,215.81000	4.21581	4,262.780	4.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.94	Put	10.41000		0.01041	15.29000	0.01529	10.410	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,089.33000		5.08933	5,039.29000	5.03929	5,089.330	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	2.90000		0.00290	4.71000	0.00471	2.900	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,568.24000		2.56824	2,538.83000	2.53883	2,568.240	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	90.07000		0.09007	112.51000	0.11251	90.070	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.94006		109.92815	5.95340	109.87494		4.34	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,101.17000		1.10117	1,090.70000	1.09070	1,101.170	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,261.14000		1.26114	1,303.88000	1.30388	1,261.140	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,120.73000		1.12073	1,109.98000	1.10998	1,120.730	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,240.74000		1.24074	1,283.20000	1.28320	1,240.740	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,081.82000		1.08182	1,071.62000	1.07162	1,081.820	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,281.77000		1.28177	1,324.78000	1.32478	1,281.770	4.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.03719		108.79237	6.05249	108.73828		4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,751.73000		1.75173	1,731.86000	1.73186	1,751.730	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,883.36000		1.88336	1,917.58000	1.91758	1,883.360	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,769.61000		1.76961	1,749.17000	1.74917	1,769.610	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,865.83000		1.86583	1,899.48000	1.89948	1,865.830	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,734.36000		1.73436	1,714.66000	1.71466	1,734.360	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,901.42000		1.90142	1,935.81000	1.93581	1,901.420	4.40	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			6.12622		110.25524	6.12813	110.24545		5.82	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,782.80000		5.78280	5,776.65000	5.77665	5,782.800	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	12.62000		0.01262	16.26000	0.01626	12.620	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,539.00000		6.53900	6,531.03000	6.53103	6,539.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	5.14000		0.00514	6.96000	0.00696	5.140	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,876.18000		8.87618	8,866.51000	8.86651	8,876.180	6.17	0.00	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	0.19000		0.00019	0.31000	0.00031	0.190	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,106.68000		9.10668	9,096.98000	9.09698	9,106.680	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.13000		0.00013	0.22000	0.00022	0.130	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,336.56000		9.33656	9,326.83000	9.32683	9,336.560	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.09000		0.00009	0.15000	0.00015	0.090	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.17132		111.57848	6.17348	111.56783		5.97	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,986.94000		1.98694	2,019.52000	2.01952	1,986.940	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,354.21000		1.35421	1,397.44000	1.39744	1,354.210	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,014.97000		2.01497	2,047.43000	2.04743	2,014.970	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,333.26000		1.33326	1,376.37000	1.37637	1,333.260	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,959.11000		1.95911	1,991.82000	1.99182	1,959.110	5.98	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,375.39000		1.37539	1,418.75000	1.41875	1,375.390	5.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.27751		110.56423	6.27981	110.55386		6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,589.38000		2.58938	2,617.23000	2.61723	2,589.380	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,488.10000		2.48810	2,526.32000	2.52632	2,488.100	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,612.97000		2.61297	2,639.94000	2.63994	2,612.970	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,466.69000		2.46669	2,504.03000	2.50403	2,466.690	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,503.95000		4.50395	4,507.54000	4.50754	4,503.950	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,307.96000		1.30796	1,321.92000	1.32192	1,307.960	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,565.91000		2.56591	2,594.64000	2.59464	2,565.910	6.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,509.65000		2.50965	2,548.75000	2.54875	2,509.650	6.05	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			5.05408		102.75216	5.03972	102.76518		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	17.89000		0.01789	21.21000	0.02121	17.890	0.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	4.76	Put	285.09000	0.28509	275.39000	0.27539	285.090	0.61	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.00	Call	79.42000	0.07942	85.96000	0.08596	79.420	0.63	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.00	Put	128.47000	0.12847	121.99000	0.12199	128.470	0.63	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.95	Call	807.56000	0.80756	820.57000	0.82057	807.560	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	5.95	Put	0.15000	0.00015	0.14000	0.00014	0.150	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.00	Call	852.26000	0.85226	865.27000	0.86527	852.260	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.00	Put	0.09000	0.00009	0.08000	0.00008	0.090	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.05	Call	896.96000	0.89696	909.98000	0.90998	896.960	0.69	0.00	0	0.00	
R206	On 07/02/2013	Bond Future	6.05	Put	0.05000	0.00005	0.05000	0.00005	0.050	0.69	0.00	0	0.00	
R206	On 02/05/2013	Bond Future			5.00129	103.98517	4.98300	103.99765		0.52	0.00	0	23.00	
R206	On 02/05/2013	Bond Future	3.40	Call	0.02000	0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.40	Put	1,103.09000	1.10309	1,090.61000	1.09061	1,103.090	0.49	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.41	Call	0.02000	0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.41	Put	1,096.14000	1.09614	1,083.66000	1.08366	1,096.140	0.49	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.39	Call	0.02000	0.00002	0.02000	0.00002	0.020	0.49	0.00	0	0.00	
R206	On 02/05/2013	Bond Future	3.39	Put	1,110.04000	1.11004	1,097.56000	1.09756	1,110.040	0.49	0.00	0	0.00	
R206	On 07/11/2013	Bond Future			3.98377	103.03031	3.90926	103.04367		0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Call	91.28000	0.09128	100.27000	0.10027	91.280	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Put	34.57000	0.03457	30.20000	0.03020	34.570	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Call	92.44000	0.09244	101.49000	0.10149	92.440	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Put	33.94000	0.03394	29.63000	0.02963	33.940	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Call	90.11000	0.09011	99.04000	0.09904	90.110	0.15	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Put	35.20000	0.03520	30.77000	0.03077	35.200	0.15	0.00	0	0.00	
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R207	On 07/02/2013	Bond Future			6.39496	105.27626	6.39198	105.29320		7.01	0.00	0	11,310.00	
R207	On 07/02/2013	Bond Future	7.66	Call	6,906.03000	6.90603	6,926.86000	6.92686	6,906.030	7.38	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.66	Put	10.16000	0.01016	14.05000	0.01405	10.160	7.38	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.80	Call	7,628.79000	7.62879	7,647.88000	7.64788	7,628.790	7.38	0.00	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	4.64000		0.00464	6.79000	0.00679	4.640	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,668.70000		9.66870	9,685.92000	9.68592	9,668.700	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.37000		0.00037	0.65000	0.00065	0.370	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,920.35000		9.92035	9,937.50000	9.93750	9,920.350	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.26000		0.00026	0.47000	0.00047	0.260	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,171.21000		10.17121	10,188.31000	10.18831	10,171.210	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.18000		0.00018	0.34000	0.00034	0.180	7.38	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.44675		106.53956	6.44377	106.55598		7.29	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,931.81000		1.93181	1,989.41000	1.98941	1,931.810	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,913.91000		1.91391	1,955.09000	1.95509	1,913.910	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,959.57000		1.95957	2,017.23000	2.01723	1,959.570	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,886.62000		1.88662	1,927.86000	1.92786	1,886.620	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,904.27000		1.90427	1,961.82000	1.96182	1,904.270	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,941.46000		1.94146	1,982.59000	1.98259	1,941.460	7.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.56504		105.78220	6.56164	105.79959		7.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,372.14000		3.37214	3,434.10000	3.43410	3,372.140	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,684.52000		2.68452	2,729.09000	2.72909	2,684.520	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,400.27000		3.40027	3,461.43000	3.46143	3,400.270	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,661.93000		2.66193	2,705.70000	2.70570	2,661.930	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,344.12000		3.34412	3,406.87000	3.40687	3,344.120	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,707.26000		2.70726	2,752.62000	2.75262	2,707.260	7.54	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			6.48391		104.15400	6.48093	104.17280		8.25	0.00	0	18,966.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,034.56000		9.03456	9,055.29000	9.05529	9,034.560	8.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	8.00	Put	4.53000	0.00453	6.46000	0.00646	4.530	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,313.91000	9.31391	9,334.25000	9.33425	9,313.910	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	3.43000	0.00343	4.97000	0.00497	3.430	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,551.19000	13.55119	13,570.01000	13.57001	13,551.190	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.02000	0.00002	0.04000	0.00004	0.020	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	328.06000	0.32806	362.99000	0.36299	328.060	8.10	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,437.57000	3.43757	3,453.70000	3.45370	3,437.570	8.10	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,797.81000	7.79781	7,821.29000	7.82129	7,797.810	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	14.45000	0.01445	19.13000	0.01913	14.450	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,192.40000	8.19240	8,214.78000	8.21478	8,192.400	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	10.12000	0.01012	13.70000	0.01370	10.120	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,754.48000	8.75448	8,775.67000	8.77567	8,754.480	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	5.96000	0.00596	8.35000	0.00835	5.960	8.72	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.53060	102.01098	6.52761	102.02936		8.73	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,635.18000	2.63518	2,700.42000	2.70042	2,635.180	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,843.63000	1.84363	1,890.49000	1.89049	1,843.630	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,567.21000	2.56721	2,633.48000	2.63348	2,567.210	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,897.50000	1.89750	1,945.39000	1.94539	1,897.500	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,601.08000	2.60108	2,666.84000	2.66684	2,601.080	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,870.42000	1.87042	1,917.80000	1.91780	1,870.420	8.80	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.64001	101.42120	6.63666	101.44059		9.07	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,992.09000	3.99209	4,101.87000	4.10187	3,992.090	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,014.49000	3.01449	3,104.88000	3.10488	3,014.490	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,458.67000	6.45867	6,538.95000	6.53895	6,458.670	9.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,630.74000	1.63074	1,691.63000	1.69163	1,630.740	9.41	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,929.00000	3.92900	4,040.40000	4.04040	3,929.000	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,065.81000	3.06581	3,157.82000	3.15782	3,065.810	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,960.49000	3.96049	4,071.08000	4.07108	3,960.490	9.09	0.00	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	3,040.07000		3.04007	3,131.27000	3.13127	3,040.070	9.09	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			8.14465		82.71427	8.13227	82.82274		15.50	0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,664.41000		4.66441	4,789.59000	4.78959	4,664.410	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	584.53000		0.58453	601.24000	0.60124	584.530	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,984.82000		5.98482	6,107.89000	6.10789	5,984.820	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	317.22000		0.31722	331.82000	0.33182	317.220	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,809.27000		6.80927	6,930.21000	6.93021	6,809.270	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	213.88000		0.21388	226.35000	0.22635	213.880	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,576.27000		7.57627	7,695.09000	7.69509	7,576.270	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	146.31000		0.14631	156.66000	0.15666	146.310	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,856.60000		7.85660	7,974.66000	7.97466	7,856.600	15.93	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	126.87000		0.12687	136.46000	0.13646	126.870	15.93	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,157.01000		7.15701	7,276.99000	7.27699	7,157.010	15.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	180.40000		0.18040	191.91000	0.19191	180.400	15.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,506.26000		7.50626	7,625.28000	7.62528	7,506.260	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	151.55000		0.15155	162.10000	0.16210	151.550	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.20599		80.56532	8.19337	80.67450		17.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,783.54000		2.78354	2,900.51000	2.90051	2,783.540	17.74	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,505.42000		4.50542	4,513.21000	4.51321	4,505.420	17.74	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,710.44000		2.71044	2,826.38000	2.82638	2,710.440	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,611.23000		4.61123	4,617.99000	4.61799	4,611.230	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,746.75000		2.74675	2,863.41000	2.86341	2,746.750	17.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Put	4,558.01000	4.55801	4,565.49000	4.56549	4,558.010	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.34651	79.63706	8.33312	79.74965		20.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,349.95000	8.34995	8,440.54000	8.44054	8,349.950	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,600.40000	4.60040	4,578.40000	4.57840	4,600.400	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,589.00000	11.58900	11,734.44000	11.73444	11,589.000	21.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,752.09000	2.75209	2,784.94000	2.78494	2,752.090	21.77	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,258.69000	8.25869	8,349.49000	8.34949	8,258.690	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,665.18000	4.66518	4,643.39000	4.64339	4,665.180	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,304.28000	8.30428	8,394.98000	8.39498	8,304.280	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,632.69000	4.63269	4,610.80000	4.61080	4,632.690	21.38	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			166.00606	166.00606	165.88969	165.88969			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,016.06000	9.01606	8,899.69000	8.89969	9,016.060		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	9,006.06000	9.00606	8,889.69000	8.88969	9,006.060		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	8,996.06000	8.99606	8,879.69000	8.87969	8,996.060		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			166.22908	166.22908	166.11092	166.11092			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,089.08000	5.08908	4,970.92000	4.97092	5,089.080		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	5,079.08000		5.07908	4,960.92000	4.96092	5,079.080		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	5,069.08000		5.06908	4,950.92000	4.95092	5,069.080		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			125.92815		125.92815	125.75924	125.75924			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,938.15000		2.93815	2,769.24000	2.76924	2,938.150		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	2,928.15000		2.92815	2,759.24000	2.75924	2,928.150		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	2,918.15000		2.91815	2,749.24000	2.74924	2,918.150		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			127.50618		127.50618	127.33493	127.33493			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,816.18000		1.81618	1,644.93000	1.64493	1,816.180		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	1,806.18000		1.80618	1,634.93000	1.63493	1,806.180		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	1,796.18000		1.79618	1,624.93000	1.62493	1,796.180		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			133.32199		133.32199	133.78553	133.78553			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,331.99000		4.33199	4,795.53000	4.79553	4,331.990		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	4,321.99000		4.32199	4,785.53000	4.78553	4,321.990		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	4,311.99000		4.31199	4,775.53000	4.77553	4,311.990		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			134.99259		134.99259	135.46175	135.46175			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,902.59000		3.90259	4,371.75000	4.37175	3,902.590		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	3,892.59000		3.89259	4,361.75000	4.36175	3,892.590		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	3,882.59000		3.88259	4,351.75000	4.35175	3,882.590		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			7.86059		94.96058	7.85846	94.97972		15.06	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,829.49000		8.82949	8,876.74000	8.87674	8,829.490		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	140.99000		0.14099	169.10000	0.16910	140.990		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,193.94000		9.19394	9,239.17000	9.23917	9,193.940		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	118.38000		0.11838	144.47000	0.14447	118.380		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,558.96000		9.55896	9,602.19000	9.60219	9,558.960		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	99.01000		0.09901	123.10000	0.12310	99.010		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,924.20000		9.92420	9,965.44000	9.96544	9,924.200		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	82.50000		0.08250	104.60000	0.10460	82.500		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.92079		92.56596	7.91867	92.58475		16.38	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,491.73000		3.49173	3,624.93000	3.62493	3,491.730		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,032.78000		4.03278	4,147.19000	4.14719	4,032.780		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,408.76000		3.40876	3,541.78000	3.54178	3,408.760		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,128.83000		4.12883	4,243.06000	4.24306	4,128.830		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,450.10000		3.45010	3,583.22000	3.58322	3,450.100		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,080.60000		4.08060	4,194.93000	4.19493	4,080.600		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06241		91.57521	8.06010	91.59504		17.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,619.05000		8.61905	8,734.55000	8.73455	8,619.050		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,088.90000		4.08890	4,184.57000	4.18457	4,088.900		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,521.71000		8.52171	8,637.53000	8.63753	8,521.710		0.00	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	4,151.16000		4.15116	4,247.15000	4.24715	4,151.160	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,570.33000		8.57033	8,686.00000	8.68600	8,570.330	17.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,119.92000		4.11992	4,215.76000	4.21576	4,119.920	17.99	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			8.17934		84.59392	8.16694	84.70906		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,515.30000		4.51530	4,665.55000	4.66555	4,515.300	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	848.23000		0.84823	883.34000	0.88334	848.230	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,579.12000		4.57912	4,729.25000	4.72925	4,579.120	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	826.17000		0.82617	861.16000	0.86116	826.170	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,643.25000		4.64325	4,793.24000	4.79324	4,643.250	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	804.59000		0.80459	839.44000	0.83944	804.590	17.00	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			1.38850		1.38850	1.38920	1.38920		13.73	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,105.00000		0.21050	2,112.00000	0.21120	2,105.000	28.59	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	28.59	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,605.00010		0.16050	1,612.00000	0.16120	1,605.000	35.16	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00010		0.00000	0.00000	0.00000	0.000	35.16	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,105.02160		0.11050	1,112.01610	0.11120	1,105.022	32.35	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.02160		0.00000	0.01610	0.00000	0.022	32.35	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	485.48240		0.04855	492.78190	0.04928	485.482	19.70	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.48240		0.00005	0.78190	0.00008	0.482	19.70	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	386.00500		0.03860	393.72590	0.03937	386.005	17.66	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	1.00500		0.00010	1.72590	0.00017	1.005	17.66	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.40140		1.40140	1.40130	1.40130		13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,069.30600		0.10693	1,071.84710	0.10718	1,069.306	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	55.30600		0.00553	58.84710	0.00588	55.306	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	983.88200		0.09839	986.83890	0.09868	983.882	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	69.88200		0.00699	73.83890	0.00738	69.882	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,157.24780		0.11572	1,159.36960	0.11594	1,157.248	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	43.24780		0.00432	46.36960	0.00464	43.248	12.78	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.41250		1.41250	1.41310	1.41310		14.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	621.98880		0.06220	632.57100	0.06326	621.989	14.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	496.98880		0.04970	501.57100	0.05016	496.989	14.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	579.14810		0.05791	589.47990	0.05895	579.148	14.18	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	554.14810		0.05541	558.47990	0.05585	554.148	14.18	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	669.44910		0.06694	680.30650	0.06803	669.449	13.85	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	444.44910		0.04444	449.30650	0.04493	444.449	13.85	0.00	0	0.00

Total for Derivatives :											2,991,069,227.90	335,515	1,896,999.00
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i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		13.70080	100.19948	13.56683			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		20.39363	111.91291	20.19433			102,959,877,200.00	920,000	460,000.00
AA04	On 22/03/2017	Spot Bond			100.28788		8.95739	100.28788	8.86973			0.00	0	1,000,000.00
AA05	On 22/03/2019	Spot Bond			107.66087		11.00689	107.66087	10.90262			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.00000		0.08463	100.00000	0.08212			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000		0.04232	100.00000	0.04106			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		45.08545	8.00000	45.00884			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000		107.46003	8.00000	107.27742			208,000,000,000.00	26,000,000	13,000,000.00

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	23.31973	103.39172	23.10596				3,825,493,640.00	37,000	13,430,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	43.59890	104.36845	43.19617				1,673,652,464,200.00	16,036,000	15,918,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	10.13649	101.36321	10.03743				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.85462	113.91613	11.73710				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	67.06172	100.27783	66.40554				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	64.56682	211.62296	63.64271				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	27.33386	129.44081	27.00330				1,291,819,283,800.00	9,980,000	4,990,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.20526	262.36064	2.16502				954,992,729,600.00	3,640,000	1,920,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	20.24062	100.84946	20.04372				403,397,840,000.00	4,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	36.80809	100.44837	45.59883				1,856,285,877,600.00	18,480,000	9,120,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	11.42196	100.42180	14.14911				2,008,436,000,000.00	20,000,000	10,200,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	7.36188	100.43468	9.11985				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	6.95191	100.45423	8.61230				3,013,626,900,000.00	30,000,000	15,000,000.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	7.01042	100.46712	8.68500				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.40325	111.10270	25.15643				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	19.69577	103.51808	24.54131				111,799,526,400.00	1,080,000	270,000.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	31.06270	105.34380	30.77359				0.00	0	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	32.13628	101.94970	31.81717		0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	101.07971	20.12591	101.07971	19.92539		0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	99.99989	12.76834	99.99989	12.64507		0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	100.00000	14.97751	100.00000	14.53287		0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	100.00000	3.74438	100.00000	3.63322		0.00	0	0.00
ABL7		On 18/02/2013	Spot Bond	103.66357	90.06569	103.66357	89.20402		62,198,142,000.00	600,000	600,000.00
ABL8A		On 19/09/2013	Spot Bond	107.24687	61.10415	107.24687	60.52712		0.00	0	42,121,000.00
ABL8B		On 19/09/2013	Spot Bond	102.43496	68.11573	102.43496	67.43647		0.00	0	0.00
ABL9		On 19/02/2013	Spot Bond	100.00000	87.17254	100.00000	86.36538		0.00	0	0.00
ABLC04		On 15/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.28037		0.00	0	0.00
ABLC07		On 15/02/2013	Spot Bond	100.85053	88.33693	100.85053	87.50537		0.00	0	0.00
ABLI01		On 31/03/2013	Spot Bond	211.08307	64.62847	211.08307	63.70494		0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	133.30786	35.55992	133.30786	35.12081		0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	119.08892	19.75613	119.08892	19.53098		0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	109.87287	8.43829	109.87287	8.34754		0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	118.65286	22.61078	118.65286	22.38299		0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	99.88052	17.03495	99.88052	16.87066		0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	100.32050	12.60002	100.32050	12.47802		0.00	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	9.70558	100.26386	11.91772				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	12.08895	100.35503	11.93658				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.92609	104.30633	6.85502				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.08289	100.00000	18.74209				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.30710	158.84518	3.26117				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.61077	152.12037	11.45426				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	2.66809	164.13952	4.78874				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	110.93556	141.35498	109.49888				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.18147	161.61787	3.13675				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	64.57468	211.55410	63.65064				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	64.56570	211.63281	63.64158				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.70884	69.59203	6.67022				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.70884	69.59203	6.67022			57,065,464,600.00	820,000	410,000.00	
ABN35	On 04/03/2013	Spot Bond	100.66669	83.98903	100.66669	83.22995				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.33996	84.61000	11.26403				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.35789	93.01000	17.23326				0.00	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	10.82198	100.38164	10.71600			80,305,312,000.00	800,000	200,000.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.40486	95.94000	15.29172			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.99143	100.00000	28.77205			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.42419	94.42000	14.31948			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.51698	95.33000	13.41817			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.65610	89.17000	28.45329			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.60530	92.44000	26.41142			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.70022	100.10161	10.56710			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.52003	99.93416	10.38933			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	26.00541	90.18000	25.81931			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	18.84354	122.92857	18.70262			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.64081	111.67000	18.55041			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	22.12397	97.51000	21.95636			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.69456	95.63000	21.53251			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.95691	97.02000	20.79872			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.11749	100.23447	8.76239			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	21.16142	119.76186	20.94310			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	73.43305	94.20000	72.90085			0.00	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	11.23210	99.90991	11.03597			119,891,892,000.00	1,200,000	300,000.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.99007	94.15000	18.84982			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.70689	94.84000	17.57542			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.29401	99.13676	3.23326			321,203,102,400.00	3,240,000	1,620,000.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.28993	143.60519	2.26286			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.92597	186.40405	1.89829			171,491,726,000.00	920,000	460,000.00
ABN64	On 12/10/2015	Spot Bond	100.00000	14.12963	100.00000	14.02182			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	68.52938	100.00000	68.01079			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.76821	100.00000	13.66199			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.95552	111.64771	11.83891			223,295,420.00	2,000	5,234,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.48031	108.15845	20.28558			80,037,253,000.00	740,000	5,413,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.50367	102.54996	8.42665			1,230,599,520.00	12,000	3,889,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.43789	94.96915	11.34009			144,353,108,000.00	1,520,000	760,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.26505	108.39757	16.11013			47,694,930,800.00	440,000	220,000.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.90543	122.68013	31.53587			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.21570	4.00000	119.02831			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	2.16838	266.98405	2.12834			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.51613	120.37770	5.45371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.59912	121.95151	3.55801				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	61.13832	99.40204	60.55118				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	101.03653	100.37243	99.94025				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	67.81326	100.40649	67.14897				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.14003	100.00000	21.92626				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	57.39565	100.91878	56.82461				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	93.40485	99.79614	92.48404				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	57.39565	100.91878	56.82461				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	89.02733	101.24381	88.17840				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	73.43653	107.32702	72.84560				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.77618	108.29483	23.54989				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.73687	101.29798	17.56364				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.97011	101.33324	17.79455				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.26976	101.83296	21.06105				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	67.55298	100.38145	66.89138				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	67.51748	100.37804	66.85625				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.50352	101.26271	17.33262				0.00	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	8.23716	53.29666	8.19869	0.00	0	0.00			
ACL053	On 29/01/2013	Spot Bond	100.00000	91.19955	100.00000	90.31197	0.00	0	0.00			
ACL054	On 29/01/2013	Spot Bond	100.00000	91.19955	100.00000	90.31197	0.00	0	0.00			
ACL068	On 22/02/2014	Spot Bond	100.96976	39.60528	100.96976	39.21959	0.00	0	0.00			
ACL070	On 31/12/2013	Spot Bond	100.25039	45.79401	100.25039	45.35088	0.00	0	0.00			
ACL071	On 20/06/2015	Spot Bond	100.00000	17.62739	100.00000	17.49399	0.00	0	0.00			
ACL073	On 20/09/2015	Spot Bond	100.00000	14.80171	100.00000	14.68970	0.00	0	0.00			
ACL074	On 20/09/2015	Spot Bond	100.00000	14.80171	100.00000	14.68970	0.00	0	0.00			
ACL075	On 20/09/2013	Spot Bond	100.42346	67.99074	100.42346	67.32462	0.00	0	0.00			
ACL076	On 20/09/2015	Spot Bond	100.44432	19.25981	100.44432	19.07108	0.00	0	0.00			
ACL077	On 20/09/2015	Spot Bond	100.49129	20.18841	100.49129	19.99050	0.00	0	0.00			
ACL078	On 20/09/2015	Spot Bond	100.42335	18.84570	100.42335	18.66107	0.00	0	0.00			
ACL080	On 20/09/2015	Spot Bond	100.43752	19.12552	100.43752	18.93812	0.00	0	0.00			
ACL081	On 20/09/2015	Spot Bond	100.44375	19.24862	100.44375	19.06000	0.00	0	0.00			
ACL082	On 30/07/2017	Spot Bond	101.50954	12.51022	101.50954	12.39908	0.00	0	0.00			
ACL083	On 30/07/2017	Spot Bond	101.50954	12.51022	101.50954	12.39908	0.00	0	0.00			
ACL084	On 30/07/2017	Spot Bond	101.51908	12.57524	101.51908	12.46352	0.00	0	0.00			
ACL085	On 20/12/2015	Spot Bond	100.41204	15.06530	100.41204	14.91771	0.00	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	12.57524	101.51908	12.46352			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.44518	101.49999	12.33463			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	35.12953	78.26156	34.90829			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	24.04003	100.40403	23.80454			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	101.06289	100.37805	99.96921			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	46.32989	100.39793	45.87607			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.04544	100.28977	14.61084			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	46.32989	100.39793	45.87607			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	101.06289	100.37805	99.96921			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.56866	100.42907	9.47491			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.56182	100.44304	9.46812			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.57528	100.44869	9.48145			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.32825	100.43737	9.23685			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	45.92202	100.36953	45.47232			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.82044	100.41205	9.72423			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	93.67243	99.88150	92.73672			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	64.01416	99.98291	63.39619			0.00	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	93.67243	99.88150	92.73672			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.78701	108.24656	11.66357			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	46.04437	100.37811	45.59343			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	47.67434	104.10799	47.24199			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	41.42944	101.33364	41.02469			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	8.25564	101.54682	8.17483			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.20438	102.38458	8.12348			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.81369	100.00000	8.74700			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	41.88151	101.42788	41.47199			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.75109	100.00000	3.71780			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.81557	100.00000	4.77261			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.29634	71.11496	13.21829			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.75308	132.65083	2.72230			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.85944	132.65812	2.82746			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.25424	100.42332	7.18316			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.79070	100.93790	27.52014			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.79070	100.93790	27.52014			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.88151	101.42788	41.47199			0.00	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	27.43718	100.82870	27.17032			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.10389	100.40912	30.79919			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.06110	100.40572	30.75683			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	7.03393	101.67963	6.96425			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.66377	100.74141	10.55784			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	7.02415	101.67956	6.95457			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.19721	102.34980	12.08812			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	99.45275	100.42347	98.37601			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	12.25394	102.41855	12.14429			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.33821	100.57096	22.11907			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	10.05662	100.76241	9.95779			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	9.50685	100.26297	9.41384			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.26740	100.42504	7.19620			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	60.45639	101.60514	59.85125			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.55035	100.61305	43.20079			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.46983	100.35023	43.12174			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	9.46668	100.41612	9.39083			0.00	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	40.23493	101.07263	39.84276				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.27229	100.37072	21.10192				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.13359	100.36105	20.96435				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.40282	100.37982	21.23138				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.44752	100.41498	9.37183				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.11219	100.39511	9.03919				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.29676	100.37243	21.12620				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.38650	100.37868	21.21520				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.75637	100.58046	11.68149				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.42270	100.38479	15.29917				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.33755	100.37527	21.16665				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.56474	100.52552	32.24540				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.50911	100.96473	18.32690				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	44.24985	100.34943	43.81660				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.84623	109.48099	7.79305				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.67245	100.41322	8.58749				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.39013	103.04527	3.36449				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.94272	100.37811	21.72782				0.00	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	16.35661	100.37910	16.19642				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	8.60615	100.39881	8.52185				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.48256	100.41280	7.40925				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	6.99080	100.38479	6.92233				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	65.87750	100.37751	65.04700				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	31.34173	100.41000	30.94650				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.58554	100.39600	16.37642				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	8.30886	100.42679	8.20407				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	7.89431	100.39881	7.79477				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	6.60472	100.41560	6.52143				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	8.02699	100.40776	7.92577				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.16369	101.11287	6.08549				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.79635	100.39293	4.73587				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.14995	100.41672	0.14806				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.14989	100.42399	0.14800				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	65.99685	100.31940	64.81513				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	65.99613	100.32262	64.81439				0.00	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	13.00791	100.00000	12.69216			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.00000	8.67194	100.00000	8.46144			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.00000	0.04453	100.00000	0.04340			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.00000	0.04453	100.00000	0.04340			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.00000	2.56572	100.00000	2.49615			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.00000	1.70966	100.00000	1.66170			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.00000	2.56316	100.00000	2.48868			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.00000	2.55373	100.00000	2.46131			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.00000	2.54631	100.00000	2.43992			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	100.00000	4.14513	100.00000	4.10815			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.00000	0.02936	100.00000	0.02800			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.00000	0.02936	100.00000	0.02800			0.00	0	0.00
ADB01S		On 14/12/2012	Spot Bond	103.90964	68.78364	103.90964	68.78360			0.00	0	0.00
ADB02S		On 14/12/2012	Spot Bond	103.89068	68.76818	103.89068	68.76815			0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	102.86773	79.62990	102.86773	78.95339			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	3.78400	100.00000	3.74746			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.89131	27.52387	100.89131	27.25601			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.99451	28.11942	100.99451	27.84552			0.00	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	28.51610	101.06323	28.23817				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	20.43705	100.00000	19.83033				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	21.17182	100.00000	20.54328				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	22.15151	100.00000	21.49389				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.68776	104.59347	10.58887				1,568,902,050.00	15,000	4,400,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.81634	122.89930	10.70306				54,075,692,000.00	440,000	220,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.10192	100.00000	33.77266				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.30234	113.22249	17.13166				339,667,470.00	3,000	30,669,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.63669	100.00000	32.32159				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.04266	100.00000	12.92695				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.70900	151.06546	3.65926				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	36.67045	125.57279	36.28405				17,580,190,600.00	140,000	70,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.17172				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	58.57110	100.00000	56.83228				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.92711	100.26923	11.81168				14,037,692,200,000.00	140,000,000	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.44981	108.77896	11.34103				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.90768	99.90066	22.62319				0.00	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	10.75070	99.89602	10.61719			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	46.05555	100.00000	45.48307			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.91703	112.73330	19.72231		4,509,332,000.00		40,000	47,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.82930	100.19041	10.72457			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	54.76987	100.45105	67.84702			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	59.89710	102.32887	59.35264			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.81544	100.17231	31.50779			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.53842	103.90134	30.25890			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.48277	108.14051	12.36475			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	41.07651	101.25961	40.67547			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.87515	104.66313	19.67531			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	67.74589	100.27024	67.09023			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.44595	102.35861	22.22469			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.43383	102.28416	22.21283			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.68822	100.27011	15.53639			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	19.11740	102.23278	18.92915			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.68580	103.79822	14.53923			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	18.12447	100.27685	17.94905			0.00	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	18.12447	100.27685	17.94905			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	18.12446	100.27691	17.94903			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.88855	101.50925	18.70373			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.86289	102.45999	19.66692			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.44595	102.35861	22.22469			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	17.13313	102.86494	16.96350			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	13.17411	102.39307	13.04420			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.33993	100.26206	15.19147			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.96032	100.25556	13.82522			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.96032	100.25556	13.82522			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.90700	100.24109	33.57893			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	98.22978	100.18420	97.20742			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.81144	100.00000	20.61051			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	13.27014	100.92479	13.10387			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.99657	100.32752	13.82211			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	12.13910	99.23300	11.98922			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.03611	99.11456	2.01100			0.00	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	2.45484	100.00000	2.41147			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	62.87132	100.18154	61.75907			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.23895	100.00000	8.07952			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	6.43864	100.00000	5.85277		15,000,000,000,000.00	150,000,000	150,000,000.00	
BAYA31	On 31/12/2018	Spot Bond	100.00000	0.56526	100.00000	0.51382			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	23.20990	104.64060	22.97658			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	20.07623	103.89800	19.87568			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	19.02096	102.66503	18.83296			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	14.20204	100.33517	14.02500			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.00000	0.25123	100.00000	0.22837			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.09800	100.00000	6.05198			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.63734	100.00000	22.41878			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.60253	100.00000	20.40362			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.71761	100.00000	12.59482			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.71761	100.00000	12.59482			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.37619	100.00000	15.22774			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.32321	100.00000	13.19457			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	83.76131	100.44416	83.01575			0.00	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		35.01986	100.27701	34.67720				0.00	0	0.00
BCP2	On	30/09/2015		Spot Bond	100.28373		21.80173	100.28373	21.58840				0.00	0	0.00
BCP64U	On	24/01/2013		Spot Bond	100.00000		90.79602	100.00000	89.90148				0.00	0	0.00
BCP65U	On	15/02/2013		Spot Bond	100.00000		86.08491	100.00000	85.28037				0.00	0	0.00
BCP66U	On	07/03/2013		Spot Bond	100.00000		82.20721	100.00000	81.47321			4,400,000,000,000.00	44,000,000	22,000,000.00	
BD0202	On	31/12/2018		Spot Bond	165.86185		3.15301	165.86185	3.11188				0.00	0	0.00
BD0205	On	28/04/2028		Spot Bond	134.98268		9.33959	134.98268	9.25256				0.00	0	0.00
BD0206	On	02/03/2028		Spot Bond	135.23863		10.68359	135.23863	10.58390				0.00	0	0.00
BD0302	On	18/04/2028		Spot Bond	98.54987		9.42397	98.54987	9.34135				0.00	0	0.00
BD310A	On	08/05/2014		Spot Bond	101.43384		41.63484	101.43384	41.22772				0.00	0	0.00
BD310B	On	03/07/2013		Spot Bond	100.16538		65.91607	100.16538	65.27872				0.00	0	0.00
BD310C	On	18/02/2014		Spot Bond	101.00289		39.94076	101.00289	39.55168				0.00	0	0.00
BD311A	On	08/02/2014		Spot Bond	100.89815		39.55715	100.89815	39.17217				0.00	0	0.00
BD311B	On	04/07/2013		Spot Bond	102.94694		65.85302	102.94694	65.20054				0.00	0	0.00
BD311C	On	31/10/2013		Spot Bond	101.21182		60.51398	101.21182	59.92342				0.00	0	0.00
BD311D	On	31/03/2013		Spot Bond	100.25001		98.28022	100.25001	97.25668				0.00	0	0.00
BD311E	On	07/12/2023		Spot Bond	100.66600		7.28088	100.66600	7.20859				0.00	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	30.85070	100.38899	32.19160			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.85636	100.00000	35.41067			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	69.84301	100.00000	69.23009			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	11.00105	101.42461	10.89350			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	11.05418	101.43555	10.94608		202,871,100,000.00	2,000,000	500,000.00	
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.21348	101.46836	11.10380			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.74394	101.57774	11.62896			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.27355	101.68711	12.15327			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.75196	101.99310	13.61683			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.04991	100.00000	4.01081			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.51978	101.25226	10.41709			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.88488	101.32200	10.77855			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	11.04123	101.35188	10.93334			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	11.09333	101.36184	10.98492			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.71793	101.48134	11.60331			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.54899	101.64062	12.42606			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.96246	100.00000	3.92420			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.96246	100.00000	3.92420			0.00	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	8.34390	100.41538	8.78302			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	8.87860	100.45116	9.30893			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.02437	100.46091	9.45230			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.98485	105.04449	12.86428			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	9.46152	100.49015	9.88226			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.23812	100.54199	9.72993			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.26861	100.00000	2.80786			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.26861	100.00000	2.80786			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.66554	109.02542	34.33919		17,335,041,780.00	159,000	3,566,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	13.38184	100.00000	12.98457			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	90.70290	98.45450	89.82385		3,347,453,000,000.00	34,000,000	17,000,000.00	
BIDC26	On 02/08/2013	Spot Bond	95.58562	65.88892	95.58562	65.40631			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.32057		8,000,000,000,000.00	80,000,000	40,000,000.00	
BIDC28	On 20/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.29561		5,200,000,000,000.00	52,000,000	26,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.48361	100.78103	14.34280			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.75308	100.00000	6.68787			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	7.07061	100.94045	7.00177			0.00	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	14.50238	100.78378	14.36138			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.81190	100.82929	14.66783			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.37417	100.91196	15.22453			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.71010	101.25521	17.53720			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.73081	101.82396	13.59608			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	81.78147	100.43475	67.69929		8,637,388,500,000.00	86,000,000		0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	65.83558	100.66283	65.19618			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.84813	100.41213	45.26997			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	72.02962	100.00000	71.49606			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.81231	100.00000	9.71758			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	28.08460	117.90266	27.79844		1,061,123,940.00	9,000		3,842,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.80607	125.14109	14.64791		81,717,131,770.00	653,000		683,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.42276	102.03851	13.29081			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	41.23489	101.32226	40.83209			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.99728	111.35530	14.85130		890,842,400.00	8,000		8,607,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.35303	105.54647	14.21924			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.90474	101.86680	10.79770			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.41898	106.76252	15.27627			0.00	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	21.00873	100.85304	20.74567				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.44954	107.65219	11.34109				13,994,784,700.00	130,000	3,612,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.91625	101.28817	10.72349				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.66837	101.82280	12.47644				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	12.50000	100.00000	12.12891				80,000,000,000.00	800,000	200,000.00
CBL20	On 14/12/2019	Spot Bond	100.00000	14.53801	100.00000	100.00000				107,900,000,000,000.00	079,000,000	572,000,000.00
CCT01	On 23/06/2023	Spot Bond	122.47945	16.33725	122.47945	16.16754				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	9.96188	118.42047	9.86057				71,052,282,000.00	600,000	1,300,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	12.10020	117.20315	11.97749				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	13.74521	100.88420	13.60850				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.35384	104.14474	18.23337				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.00000	35.89555	100.00000	34.81838				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	87.74340	101.65048	86.91772				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	34.91387	102.86721	34.56818				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.69248	103.30382	24.44707				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	21.17925	100.80383	20.90831				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	100.87168	100.33426	99.78054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On 20/03/2013	Spot Bond	100.61895	102.11670	100.61895	101.00601			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	40.44389	100.74860	37.08941			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	67.84285	100.40933	67.17824			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	67.84285	100.40933	67.17824			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	67.84285	100.40933	67.17824			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	57.37183	100.91360	56.80105			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	67.87242	100.41216	67.20751			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	67.57663	100.38376	66.91478			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	67.33997	100.36102	66.68058			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	85.97379	100.95747	85.18416			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.93619	101.78237	20.73084			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	65.98135	100.19516	65.34319			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.80641	101.76269	20.60237			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	67.57664	100.38372	66.91479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.36383	67.36957	100.36383	66.70987				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	21.49200	101.86667	21.28106				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	57.72543	100.97002	57.16327				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	57.72926	100.92517	57.16729				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	57.79860	101.01305	57.22307				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	67.93158	100.41784	67.26606				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	67.72453	100.39797	67.06115				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	67.78370	100.40359	67.11971				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	62.55691	104.39421	61.97894				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	79.69620	101.82300	79.03819				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	60.31656	102.79173	59.76627				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	59.23251	101.32621	58.65386				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	48.16442	100.52565	47.69211				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	47.46284	101.34356	46.99404				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	47.46284	101.34356	46.99404				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	93.63836	99.85161	92.71251				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.41226	101.22270	21.20328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000	19.67316	100.00000	19.48113			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.45712	100.00000	19.26720			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.29729	100.42338	15.14742			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.12335	100.00000	45.67803			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	98.10251	100.50974	97.07830			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	98.25894	100.82702	97.23000			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	98.16231	100.54079	97.13717			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	98.16386	100.49424	97.13917			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.08242	100.00000	44.64715			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	12.98624	100.39213	12.85905			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66824	100.00000	66.66821			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66824	100.00000	66.66821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.60029	14.04974	100.60029	12.92360				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.50568	102.77141	14.37551				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.04974	100.60029	12.92360				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.88526	100.01323	11.77049				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	42.00604	100.90290	35.95472				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	37.53983	100.91909	37.17041				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.59072	106.57524	7.52057				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.39702	99.04734	13.26877				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.66019	106.47706	3.62208				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.92631	100.91984	14.79216				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	43.17621	101.01820	37.22944				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.04974	100.60029	12.92360				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.04974	100.60029	12.92360				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.16272	106.09892	4.11907				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.73471	106.04227	7.65362				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.95535	100.61212	12.82821				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.37324	100.32240	97.31781				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN209	On 20/03/2013	Spot Bond			100.39517	99.45141	100.39517	98.37207				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.47626	66.49966	100.47626	65.84783				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.57686	46.42216	100.57686	45.96672				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			99.98364	30.51169	99.98364	30.21714				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			99.98339	30.59546	99.98339	30.30011				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			103.62392	13.22877	103.62392	13.10795				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			99.99988	30.81329	99.99988	30.51578				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			99.99989	30.72009	99.99989	30.42349				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			99.79173	11.80562	99.79173	11.69185				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			99.80002	11.80416	99.80002	11.69040				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			103.81175	13.23889	103.81175	13.11780				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			103.81175	13.23889	103.81175	13.11780				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			104.34821	41.61337	104.34821	35.64774				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond			107.51178	41.79573	107.51178	35.95160				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			107.00303	11.33048	107.00303	11.22426				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			100.43472	9.96276	100.43472	9.86513				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			100.48341	10.78332	100.48341	10.67762				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond			100.44030	81.82951	100.44030	81.09958				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	100.44323	81.83712	100.44323	81.10710				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.52270	99.90043	22.30544				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.52270	99.90043	22.30544				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.87483	100.94701	35.58600				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	90.01812	101.15359	89.14169				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	93.80051	99.83657	92.87318				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	93.80051	99.83657	92.87318				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	14.64806	100.64882	12.52444				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.27903	101.05242	9.18860				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	87.24668	100.93369	86.42481				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.89286	100.44136	9.81358				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	20.03794	100.86994	19.84298				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.58490	100.93114	9.49159				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.53347	101.19905	12.42240				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.53347	101.19905	12.42240				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	20.00425	100.81644	19.80969				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	20.02176	100.81889	19.82703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	100.84952	13.96735	100.84952	13.83148			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.80532	101.47693	13.67028			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	18.96137	100.47537	18.77346			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.52404	101.44712	13.39179			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.58962	100.26649	22.93067			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.58962	100.26649	22.93067			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.58962	100.26649	22.93067			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.58962	100.26649	22.93067			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.58962	100.26649	22.93067			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.73403	100.27379	23.11735			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	9.26923	100.28582	10.84730			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	9.26923	100.28582	10.84730			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	9.26923	100.28582	10.84730			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	9.26923	100.28582	10.84730			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	9.26923	100.28582	10.84730			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	9.31645	100.28785	10.90621			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.40000	106.98684	11.29256			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.39380	100.51194	32.07618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.89505	27.63561	100.89505	27.36667				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	96.80565	100.15533	95.49112				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	36.89813	100.39498	44.19317				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	36.89813	100.39498	44.19317				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.47237	101.37065	10.34066				0.00	0	2,000,000.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.14946	100.49989	10.04995				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	13.05790	101.35958	12.93030				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.59523	100.58462	11.48146				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.50950	100.39320	8.42616				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.46118	100.39040	8.37831				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	8.50819	100.40357	8.42485				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.48426	100.91562	9.36544				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.92758	101.06552	10.79050				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.90302	100.99983	10.76632				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.48886	100.40244	8.40571				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.08324	100.54373	18.89608				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.42190	100.65226	9.30152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.36006	16.17178	100.36006	15.96794			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.81455	100.24531	17.37759			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.36691	100.37919	16.16057			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	8.55748	100.44355	8.44954			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	8.55748	100.44355	8.44954			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	8.55748	100.44355	8.44954			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	8.55748	100.44355	8.44954			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.94419	101.18342	9.76875			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.21231	100.81012	9.04670			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.48961	100.17296	2.44194			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.48961	100.17296	2.44194			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.48977	100.17084	2.44209			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.43886	100.14936	2.39427			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.49022	100.14949	2.44198			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.44851	100.15029	2.40324			0.00	0	100,000,000.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.71298	100.00000	1.67140			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.42469	100.00000	2.37282			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.43570	100.00000	2.38289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	100.00000	2.42412	100.00000	2.36780				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.70680	100.00000	1.65337				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.70019	100.00000	1.63425				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.67654	100.00000	1.56698				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.51492	100.00000	100.00000				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.51492	100.00000	100.00000				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.51492	100.00000	100.00000				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.58627	100.00000	22.38806				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.58627	100.00000	22.38806				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71702	34.94295	0.71449				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	70.66273	154.47129	69.83937				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	83.30419	100.53703	82.55716				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	83.29462	100.53241	82.54770				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	128.45967	100.00000	127.16792				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	108.83677	154.29358	107.44729				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	83.28503	100.52779	82.53823				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	76.17692	152.83040	75.23012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	101.20452	90.76305	101.20452	89.87889			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	90.76305	101.20452	89.87889			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.74083	156.76383	5.65888			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	77.46773	94.77223	76.87426			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	77.00593	97.02201	76.40572			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	83.29462	100.53241	82.54770			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	83.29462	100.53241	82.54770			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.38573	100.00000	13.25363			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	78.31443	101.10498	77.67120			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.89268	120.49629	7.81130			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	19.19797	78.86322	19.07603			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.25314	78.68249	19.13106			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.56776	100.01914	12.44640			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.56776	100.01914	12.44640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	100.44036	11.50156	100.44036	11.38886			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	9.53320	100.40864	9.43980			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	8.70144	100.41492	8.61619			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	63.92975	100.01997	63.13496			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	8.79941	100.41000	8.71321			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.86953	101.50812	10.67726			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.95368	109.94659	16.79034			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	76.21788	106.29178	75.57793		4,251,671,200,000.00	40,000,000	103,978,000.00	
COJ04	On 05/06/2018	Spot Bond	106.25789	9.60098	106.25789	9.51149			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	10.30508	122.59946	10.19737			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	16.09613	112.90836	15.93857		20,323,504,800,000.00	180,000,000	30,100,000.00	
COJ07	On 23/03/2021	Spot Bond	111.62273	11.98210	111.62273	11.86524			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	97.57528	100.00000	96.59953			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.83946	5.86800	104.77274			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	27.23721	100.79434	26.96947			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.30193	100.83040	9.21146			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.87137	100.70290	19.67404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	101.26682	17.76059	101.26682	17.44704				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.33333				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	82.02247	100.00000	81.29176				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	86.69834	100.00000	85.88235				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	79.82822	100.00000	79.15456				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	89.88450	100.18699	89.00612				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	81.65031	100.13300	80.96203				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	50.76815	100.21016	49.87949				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	25.05753	100.22082	24.61887				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	69.12518	100.19483	67.91534				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	63.27259	104.31041	62.69788				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	13.88339	133.09009	21.20794				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.80019	111.95336	11.68671			59,895,047,600.00		535,000	66,022,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.83093	110.94098	11.71798			181,388,502,300.00		1,635,000	119,778,000.00
E170	On 01/08/2020	Spot Bond	142.91138	14.21999	142.91138	14.05429				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	18.99507	101.79146	18.80876				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.48797	100.97946	21.21267				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.98368	101.06163	8.86850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond	101.11630	3.75418	101.11630	3.70603			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.56756	101.17092	1.54744			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.92891	126.54006	11.80177			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.55000	117.90453	1.55000	117.75034			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	1.90000	101.84057	1.90000	101.68244		256,500,000,000.00	135,000,000	135,000,000.00	
EMM01	On 28/07/2020	Spot Bond	111.69838	13.45248	111.69838	13.32334			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.22306	112.15374	12.10339			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.46019	106.65311	10.36185			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.34179	100.93077	15.19244			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	56.49373	100.00000	54.81658			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	85.48009	100.00000	84.68677			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	90.79602	100.00000	89.90148			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	91.16783	100.00000	90.31179			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	30.57892	100.00000	30.03281			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	85.74248	100.00000	84.98538			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	23.53073	126.47802	23.25081			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	27.29296	109.43400	27.03525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	107.25989	20.12338	107.25989	19.91435			64,355,934,000.00	600,000	300,000.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.54336	101.66692	11.39782			14,233,368,800,000.00	140,000,000	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.67877	101.14823	28.39904			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	28.16049	101.05103	27.88606			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01079	100.00000	0.01046			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.79829	101.17066	28.51735			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01079	100.00000	0.01046			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	58.13863	100.93125	57.57264			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.72155	100.96871	27.45159			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.49863	100.99870	15.34766			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	58.15300	100.93575	57.58686			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01079	100.00000	0.01046			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01079	100.00000	0.01046			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.81076	105.94219	18.63583			0.00	0	50,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.39282	111.43974	10.29215			9,695,257,380.00	87,000	505,623,010.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.27139	117.73441	12.14852			9,183,283,980.00	78,000	260,115,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.71961	95.26383	9.63675			19,243,293,660.00	202,000	44,885,000.00
ES33	On 15/09/2033	Spot Bond	8.70500	90.44928	8.68500	90.53803			2,572,170,810,000.00	295,482,000	694,209,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.42790	100.85636	16.13882				0.00	0	2,000,000.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	68.38735	100.35540	68.38732				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	59.91003	100.00000	58.13147				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.43873	100.00000	11.32829				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.13129	100.00000	11.02382				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	58.74985	101.07344	58.17720				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	58.86990	101.11222	58.29587				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	59.25386	101.23627	58.67546				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	59.46972	101.30601	58.88887				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	31.67084	105.15565	31.37650			7,027,341,778,200.00	66,828,000	48,790,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	13.02511	103.15112	12.90723			68,079,739,200.00	660,000	330,000.00	
FRB08	On 10/06/2016	Spot Bond	100.49836	11.12790	100.49836	11.01760				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.04039	100.49830	7.96070				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	10.23078	101.51768	10.13068				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07288	100.00000	0.07067				0.00	0	10,000,000.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	17.03644	111.84945	16.87183			33,554,835,000.00	300,000	320,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.40579	100.44644	10.30382			90,401,796,000.00	900,000	300,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.19038	100.00000	48.70325			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	64.54210	211.83970	63.61777			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	68.86088	105.16707	68.23124			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.64694	121.95151	3.60529			424,391,254,800.00	3,480,000	1,740,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.17572	266.05149	2.13564			1,308,973,330,800.00	4,920,000	2,460,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.26618	145.44748	2.23913			1,783,186,104,800.00	12,260,000	6,130,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.92597	186.40405	1.89829			11,184,243,000.00	60,000	30,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.32516	118.97136	21.10632			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.03808	100.00000	25.80581			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.03808	100.00000	25.80581			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.63432	51.72712	3.61776			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.52296	32.59207	3.51209			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.80279	31.38364	3.79143			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.68647	103.71290	36.35116			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	91.22109	101.43171	90.32853			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.37501	101.42118	13.24424			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.05231	100.70350	49.08993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104	On 20/03/2014	Spot Bond	100.43778	44.35488	100.43778	45.48637				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	13.05451	101.37968	12.92692				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	13.05451	101.37968	12.92692				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.68684	100.95684	9.59043				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.86411	101.35502	12.73841				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	10.10122	100.49706	12.11450				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	85.28660	100.81157	84.50956				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.45104	100.62812	13.32600				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	8.84634	100.42343	10.55176				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	9.63808	100.46990	11.53769				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.85407	100.53541	34.86586				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.58394	98.00000	9.23852				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.73403	100.00000	9.50995				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.31108	100.61842	13.18565				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	9.62032	100.45750	11.51519				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	11.45275	100.56313	13.79756				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	12.27140	100.61014	14.81749				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	100.43349	9.20513	100.43349	9.11493			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	10.34248	100.51033	12.41496			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	13.41635	100.67570	16.24422			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	8.64034	100.44913	10.77469			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	6.95114	100.00000	6.82848			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	9.89030	100.53319	12.43591			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	11.46836	100.63883	14.53404			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	9.11243	100.48091	11.40203			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	9.60903	100.51430	12.06205			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	10.98126	100.60627	13.88630			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	10.31200	100.56147	12.99649			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	11.38582	100.63331	14.42428			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	11.97989	100.67296	15.21435			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	10.95648	100.60461	13.85335			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	11.08485	100.58527	14.02266			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	9.73314	100.52263	12.22701			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	10.00202	100.51264	12.58312			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	11.60040	100.64764	14.70964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond	100.63938	11.47661	100.63938	14.54502			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	11.13816	100.61676	14.09494			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	11.61690	100.64874	14.73158			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	10.10532	100.54761	12.72173			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	9.14554	100.48314	11.44604			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	7.95236	100.40273	9.86061			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	12.08710	100.68010	15.35695			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	32.08545	100.48314	34.09649			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	18.55060	100.54650	21.05473			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	13.12828	101.08864	12.89684			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	11.37539	100.52041	11.23181			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	2.01380	100.44745	1.98839			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.90813	98.00000	1.85318			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.71473	100.00000	1.67654			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.71473	100.00000	1.67654			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.71008	100.00000	1.66292			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.00000	1.68465	100.00000	1.58984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	100.00000	51.60517	100.00000	47.38287			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.00000	26.38478	100.00000	25.58435			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.00000	51.60517	100.00000	47.38287			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.00000	26.18235	100.00000	25.38806		15,000,000,000,000.00	150,000,000	150,000,000.00	
FRC17	On 03/06/2014	Spot Bond	103.88434	36.98739	103.88434	36.64888			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	30.51608	101.69803	30.21699			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	19.57314	100.46014	19.38131			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.99309	100.45737	15.83634			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	62.22964	101.67764	61.61985			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	9.13669	98.80765	9.04749			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	83.81516	113.68077	82.94902			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	64.04967	100.00003	63.43127			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.11217			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	30.81855	100.38660	32.14869			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.56210	101.46163	9.46857			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.52105	109.33538	7.45008			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	11.93262	100.46640	13.79495			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	12.01693	100.47150	13.90060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	109.51236	5.76190	109.51236	5.70746			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.87392	111.32550	26.65446			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.28482	109.33538	5.23496			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.44585	114.09057	6.38291			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	9.03725	114.42023	8.96202			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	99.45257	100.45580	98.37550			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.65931	101.66489	10.55487			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.40628	100.00000	16.27487			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	16.90159	100.79789	15.78308			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.40225	100.69405	14.27977			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.23895	4.73000	106.06370			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	99.45198	100.56499	100.77777			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.58864	100.70697	14.46667			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	9.38985	100.40068	9.29788			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	10.43991	100.46304	10.33759			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.37518	100.61808	25.12614			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	11.85090	100.54671	11.73467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.52525	11.48882	100.52525	11.37616			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	99.45316	100.34678	99.83444			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	99.45318	100.34394	99.82219			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	99.56094	100.32862	99.83418			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	99.56088	100.34043	99.83600			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	99.56087	100.34112	99.84389			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	99.45166	100.34682	99.82999			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.00297	100.44788	11.44531			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	14.55483	100.64235	12.43926			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	9.99340	100.44732	11.43384			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.30048	98.04956	25.90367			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	15.03021	100.67532	12.87361			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.45510	101.43156	13.32353			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	59.99346	101.08680	59.40862			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	62.13120	102.04635	61.52040			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	60.05692	101.11165	59.47133			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	61.43176	104.68033	60.81400			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	61.45776	96.98334	60.88040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	101.19191	60.26187	101.19191	59.67387				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	60.77390	101.39248	60.17985				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	61.40228	101.63872	60.80079				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	61.79647	101.79324	61.19029				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.51373	137.45936	16.30535				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	56.24436	101.30769	55.68284			1,013,076,900,000.00	10,000,000	5,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.50447	104.00517	29.20947			1,040,051,700,000.00	10,000,000	5,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.47679	100.18638	23.18450			10,018,638,000,000.00	100,000,000	50,000,000.00	
FRJ16	On 21/01/2016	Spot Bond	103.41346	13.06258	103.41346	12.93264				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.87875	100.62484	10.74280				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.78782	101.45882	7.71166				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.57108	100.00000	12.47596				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.27101	254.50193	2.23041				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.17755	265.81898	2.13747				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.31311	249.70910	2.27229				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.35133	117.34620	3.31787				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.68663	101.41744	7.61147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	117.54524	3.65872	117.54524	3.61803			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.74601	101.77641	11.63081		122,131,692,000.00	1,200,000	300,000.00	
FRS59	On 07/10/2016	Spot Bond	100.01476	12.08595	100.01476	11.96924		0.00	0	0.00	
FRS61	On 02/08/2013	Spot Bond	101.49749	61.04190	101.49749	60.44469		0.00	0	0.00	
FRS62	On 04/11/2026	Spot Bond	101.25022	7.56429	101.25022	7.49044		0.00	0	0.00	
FRS63	On 22/12/2013	Spot Bond	100.29734	44.36001	100.29734	45.56213		0.00	0	0.00	
FRS64	On 26/01/2042	Spot Bond	90.41057	3.10530	90.41057	3.07672		0.00	0	0.00	
FRS65	On 30/03/2013	Spot Bond	100.18030	98.02823	100.18030	96.99456		0.00	0	0.00	
FRS66	On 22/03/2013	Spot Bond	100.00000	98.91305	100.00000	99.32699		0.00	0	0.00	
FRS67	On 25/05/2013	Spot Bond	100.68430	81.36198	100.68430	80.42442		0.00	0	0.00	
FRS68	On 09/11/2024	Spot Bond	100.00000	0.98768	100.00000	0.97540		0.00	0	0.00	
FRS69	On 31/05/2017	Spot Bond	101.11871	12.59203	101.11871	12.43051		0.00	0	0.00	
FRS70	On 04/06/2013	Spot Bond	100.52362	79.27660	100.52362	78.36692		0.00	0	0.00	
FRS71	On 08/06/2013	Spot Bond	100.43945	78.38198	100.43945	77.49335		0.00	0	0.00	
FRS72	On 09/11/2024	Spot Bond	101.12618	8.62331	101.12618	8.51508		0.00	0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593	15.71791	101.07593	15.51637		0.00	0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	8.23613	100.44759	8.13109		0.00	0	0.00	
FRS75	On 13/06/2014	Spot Bond	100.44015	36.02720	100.44015	35.56777		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	14.16859	100.76967	12.10351				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	31.06960	101.24351	30.52119				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	56.30501	101.17008	55.31175				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.71627	100.00000	3.60595				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	53.50798	100.00000	51.91948				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.48924	2.25000	102.32264				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.70820	100.00000	2.62780				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	36.74336	100.00000	35.62868				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	32.10453	105.55013	31.80525				0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.86147	106.51279	23.63739			36,214,348,600.00	340,000	1,352,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	13.52501	104.36488	13.40008				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.69434	105.51532	11.58536				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.58541	113.83008	11.47126				0.00	0	2,000,000.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.37323	108.96559	10.30244				0.00	0	2,827,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	9.35485	117.28648	9.26045				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	12.08262	102.81960	11.97415				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.29800	79.83345	11.21491				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond	100.94835	14.03392	100.94835	13.89426			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	21.20487	100.00000	20.57536			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.89556	100.01778	23.59848			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.99218	104.81266	12.87240			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	87.56651	100.00000	86.77046			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	94.94933	100.00000	94.02524			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	88.43691	100.00000	87.63476			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	89.46078	100.00000	88.59223			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	83.52403	100.00000	82.76644			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.28037			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	66.88289	99.03016	98.92639			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.28037			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	79.86871	100.00000	99.99946			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.68059			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	90.57072	100.00000	89.68059			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.28037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD179	On 11/01/2013	Spot Bond	100.00000	93.83033	100.00000	92.87532	0.00	0	0.00			
GRD180	On 16/01/2013	Spot Bond	100.00000	92.63959	100.00000	91.70854	0.00	0	0.00			
GRD181	On 31/01/2013	Spot Bond	100.00000	89.24205	100.00000	88.37772	0.00	0	0.00			
GRD182	On 04/02/2013	Spot Bond	100.00000	88.37772	100.00000	87.52998	0.00	0	0.00			
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.91154	100.01501	7.83515	0.00	0	0.00			
GRDC1	On 10/01/2018	Spot Bond	100.01973	10.01903	100.01973	9.92228	0.00	0	0.00			
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.98285	100.00000	2.86193	0.00	0	0.00			
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.98285	100.00000	2.86193	0.00	0	0.00			
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.98285	100.00000	2.86193	0.00	0	0.00			
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.51154	100.00000	2.46757	0.00	0	0.00			
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.98285	100.00000	2.86193	0.00	0	0.00			
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.98285	100.00000	2.86193	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	26.72667	100.57078	26.46158	0.00	0	0.00			
GRT02	On 13/05/2016	Spot Bond	101.42786	12.30050	101.42786	12.18023	0.00	0	0.00			
GRT03	On 15/10/2015	Spot Bond	99.93193	17.01571	99.93193	16.85152	0.00	0	0.00			
GRT04	On 15/09/2016	Spot Bond	100.43806	9.86491	100.43806	10.58030	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	102.01673	21.05535	102.01673	20.84842			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.00000	12.06573	100.00000	11.69970			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	10.96913	100.31458	10.86177			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	19.17315	99.88260	18.83842			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.32104	100.51108	8.17181			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	92.40506	100.00000	91.47870			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	99.82784	105.54321	99.14509			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	105.54321	99.82784	105.54321	99.14509			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	66.55266	100.00000	66.05041			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	73.59810	100.00000	73.04115			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	62.43787	101.63173	61.82628		3,862,005,740,000.00	38,000,000	38,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.62918	101.67762	16.46623			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.87439	105.13866	17.69395			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	99.82748	105.76786	99.14328			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	62.56212	101.68917	61.94899			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.97536	101.75803	16.80891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.65585	117.06290	15.48209			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	106.05795	99.82700	106.05795	99.14096			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	62.78566	101.79257	62.16979			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.41995	101.86140	17.24897			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	16.08333	117.06290	15.90482			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	99.82533	107.08651	99.13270			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	63.08358	101.93042	62.46404			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.96253	101.98773	17.78603			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	108.34719	99.82328	108.34719	99.12257			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	110.21153	99.82024	110.21153	99.10762			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.99905	115.88630	11.88041			0.00	0	33,341,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.12657	272.42396	2.08677			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.13198	271.70682	2.09216			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.42377	101.83148	12.31312			0.00	0	29,602,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.40659	102.02133	12.29592			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.98000	114.36426	0.98000	114.22207			19,600,000,000.00	20,000,000	220,355,759.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.03032	1.70000	113.87969			0.00	0	88,570,651.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.91500	118.85257	1.91500	118.69124			383,000,000,000.00	200,000,000	181,373,648.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.27210	95.45000	22.10913			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	81.27252	100.50759	81.27249			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.89850	109.26558	24.65980			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	82.50533	100.86049	81.77177			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	19.14844	102.46253	18.95534			233,614,568,400.00	2,280,000	670,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.17562	100.92206	17.66174			706,454,420,000.00	7,000,000	7,000,000.00
IBL15	On 28/06/2013	Spot Bond	100.23329	64.67803	100.23329	65.62102			2,405,598,960,000.00	24,000,000	12,000,000.00
IBL18	On 10/12/2013	Spot Bond	100.52781	55.13358	100.52781	54.58694			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	37.03629	100.74849	45.90532			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	43.04731	103.45013	42.65253			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.54619	108.14435	16.38889			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.15594	111.48026	12.03751			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.67732	102.47730	39.31821			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	42.55836	99.82217	42.14811			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.51095	100.88835	27.24323			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.62147	106.87614	27.33446			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.41853	105.97204	14.28587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	101.15611	28.36297	101.15611	28.08631			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	10.68689	101.23137	10.58257			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	5.04487	119.59470	4.99373			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.26990	121.25275	3.23639			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	23.79872	100.15533	23.50250			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	11.10237	100.16252	10.96417			0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.94438	105.78604	10.84274			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	18.78587	100.66354	16.04843			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.81964	100.43811	7.53677			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	11.33374	100.00000	10.99727			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	8.41973	100.00000	8.04882			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	11.07563	100.00000	10.58349			0.00	0	98,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	75.23175	100.00000	74.64285			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00503	100.00000	0.00495			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	20.04325	99.89211	19.86559			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	20.04325	99.89211	19.86559			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	10.03559	100.97091	9.94682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	104.13102	5.00000	104.01942			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.42557	101.37699	14.24413		1,267,212,375,000.00	12,500,000	12,500,000.00	
IDW002	On 30/06/2016	Spot Bond	101.30327	13.62869	101.30327	13.45738		0.00	0	0.00	
IDW003	On 30/06/2016	Spot Bond	100.00000	16.61966	100.00000	16.11879		0.00	0	0.00	
IFM01	On 31/03/2016	Spot Bond	112.11249	18.30725	112.11249	18.12905		0.00	0	0.00	
IHL01	On 29/12/2014	Spot Bond	100.20174	23.93258	100.20174	23.69856		0.00	0	0.00	
IHL02	On 29/12/2014	Spot Bond	100.20174	23.93258	100.20174	23.69856		0.00	0	0.00	
IHL03	On 17/05/2017	Spot Bond	101.14829	10.59449	101.14829	10.46149		0.00	0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.36766	100.00000	7.29495		0.00	0	0.00	
IN01E	On 23/07/2013	Spot Bond	101.89135	64.04971	101.89135	62.91329		0.00	0	0.00	
IN02E	On 06/08/2013	Spot Bond	101.88356	56.72269	101.88356	55.71632		0.00	0	0.00	
IN03E	On 13/08/2013	Spot Bond	101.64472	55.04206	101.64472	54.06738		0.00	0	0.00	
IN04	On 15/03/2015	Spot Bond	101.44581	25.36967	101.44581	25.14069		0.00	0	0.00	
IN04E	On 27/08/2013	Spot Bond	100.58397	52.05237	100.58397	51.13845		0.00	0	0.00	
IN05E	On 14/11/2013	Spot Bond	100.00000	53.06200	100.00000	51.46969		0.00	0	0.00	
IN07	On 16/05/2013	Spot Bond	104.33728	73.28577	104.33728	72.70278		0.00	0	0.00	
IN09	On 01/02/2016	Spot Bond	101.67347	14.87955	101.67347	14.73375		0.00	0	0.00	
IN177U	On 24/01/2013	Spot Bond	100.00000	90.79602	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
IN178U	On 24/01/2013	Spot Bond	100.00000	90.79602	100.00000	89.90148			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	89.24205	100.00000	88.37772			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	90.79602	100.00000	89.90148			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	89.24205	100.00000	88.37772			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	83.52403	100.00000	82.76644			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	57.89468	100.00000	57.38245			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	94.63029	98.62666	93.67221			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	92.97289	98.52695	92.04884			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	91.37573	98.42745	90.48389			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	89.68059	100.00000	88.80779			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.32057			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	86.69834	100.00000	85.88235			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	85.28037	100.00000	84.49074			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.14351			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	82.57919	100.00000	81.83857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	100.00000	81.29176	100.00000	80.57395			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.34783			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	78.83369	100.00000	78.15846			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.00422			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	76.51992	100.00000	75.88358			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	75.41322	100.00000	74.79508			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.28885	100,000.00000	0.27998			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	74.18699	100.00000	73.58871			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	74.03651	100.00000	73.44064			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	73.88664	100.00000	73.29317			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	73.73737	100.00000	73.14629			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	73.58871	100.00000	73.00000			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	73.44064	100.00000	72.85429			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	73.29317	100.00000	72.70916			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	73.14629	100.00000	72.56461			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.42063			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.27723			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.13439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000	72.56461	100.00000	71.99211			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	72.42063	100.00000	71.85039			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	72.27723	100.00000	71.70923			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.56863			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.42857			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	62.79698	100.00000	62.32177			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	61.96773	100.00000	61.49880			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	61.14943	100.00000	60.68669			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	60.34194	100.00000	59.88531			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	59.54510	100.00000	59.09451			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	53.56335	100.00000	53.08944			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	52.85407	100.00000	52.38644			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	52.03843	100.00000	51.57802			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	51.23539	100.00000	50.78208			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	50.44474	100.00000	49.99842			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.66628	100.00000	49.22686			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	48.89984	100.00000	48.46720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	48.14523	100.00000	47.71927			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	47.40227	100.00000	46.98287			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	46.67077	100.00000	46.25784			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	45.95055	100.00000	45.54400			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	45.24145	100.00000	44.84118			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	44.54330	100.00000	43.84114			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	82.43064	101.10218	81.00323			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	90.45110	100.97718	89.57815			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	86.83256	101.06512	86.02691			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	16.10757	100.29400	15.95165			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.54025	103.81357	19.34520			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.78575	101.94170	18.60124			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.08159			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	84.29561	100.00000	83.52403			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	7.99892	100.34045	9.80197			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	88.38930	100.00000	87.58758			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.87192	100.81708	28.58493			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	9.95818	100.33341	11.70040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING147	On 16/12/2012	Spot Bond	100.35507	76.29603	100.35507	99.45312				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	82.44387	100.00000	98.90110				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.89911	6.50000	100.85159				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	96.42765	100.13131	95.12298				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	93.39340	99.98478	92.16875				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	10.08768	100.44355	12.34297				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	98.62838	100.14548	97.59959				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	31.55979	100.16956	31.16692				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	84.34599	100.49744	83.58984				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	71.29241	100.49744	70.20443				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	80.16807	100.32608	97.84260				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	99.45184	100.31481	97.31801				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	85.74413	100.14461	84.96548				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	73.80134	100.14677	72.66474				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	51.90850	100.14677	51.00035				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	85.74827	100.14488	84.96958				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.38217	100.00000	14.13085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	9.58811	100.00000	9.42057			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.12346			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	54.92050	100.00000	53.35702			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.00000	50.00000	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	90.54803	101.21767	89.66801			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	60.46301	101.23672	59.87280			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	60.46301	101.23672	59.87280			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	63.55892	99.91080	62.94575			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	42.71714	100.00000	42.29559			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.59185	100.24109	25.34424			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.47441	102.25661	25.22351			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	56.61783	100.77468	56.05523			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	23.32484	99.93260	23.03508			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.62184	99.93094	14.44020			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	11.00091	99.92988	10.86425			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.20008	104.73009	12.08768			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	41.66386	104.25515	41.27935			0.00	0	218,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.37586	100.91681	17.91556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	108.21861	12.42807	108.21861	12.30985				155,077,268,130.00	1,433,000	13,668,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	28.75431	101.03261	28.47414				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.39403	100.34728	19.20415				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.73035	109.98505	24.49461				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	11.20269	100.44886	11.09291				0.00	0	6,400,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	8.09007	100.75653	8.00970				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.49902	110.94012	3.46562				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.68852	124.10625	2.65713				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	51.61100	100.58379	50.69497				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.65977	100.18782	9.53951				0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	99.99997	10.25953	99.99997	10.08026				1,999,999,400,000.00	20,000,000	10,000,000.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.68207	101.62507	9.51065				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.34215	100.60774	0.33601				66,401,108,400.00	660,000	330,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00837	100.28878	0.00822				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	58.79569	100.00000	56.95148				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	3.03594	100.00000	2.95346				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.96160	100.00000	2.87487				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.00000	51.46969	100.00000	49.92516				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	81.81190	102.06373	81.10757				0.00	0	47,000,000.00
IV07	On 31/03/2013	Spot Bond	100.17994	98.14542	100.17994	97.12397			212,381,472,800.00	2,120,000	530,000.00	
IV08	On 30/04/2018	Spot Bond	117.77551	13.79868	117.77551	13.65820				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.64335	101.74618	10.53899				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.65999	124.10625	2.62893				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	90.34653	100.00000	89.46078				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.49289				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.08159				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.71560				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	62.29882	100.00000	61.74762				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	57.63799	100.00000	57.12804				0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	66.88995	98.99876	66.88992				0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	95.80052	100.00000	94.80519				0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	94.14896	98.62399	93.20058				0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	92.51056	98.49850	91.59589				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	90.93001	98.39906	90.04706				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	89.24205	100.00000	88.37772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA306	On 07/02/2013	Spot Bond	100.00000	87.74038	100.00000	86.90476			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	83.52403	100.00000	82.76644			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	82.20721	100.00000	81.47321			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	79.52070	100.00000	78.83369			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	78.49462	100.00000	77.82516			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	77.33051	100.00000	76.68067			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	76.20042	100.00000	75.56936			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	75.10288	100.00000	74.48980			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.28906			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.15010			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.01167			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	71.42857	100.00000	70.87379			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	71.28906	100.00000	70.73643			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	71.15010	100.00000	70.59961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 16/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.46332			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.32755			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.19231			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.05758			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	70.46332	100.00000	69.92337			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.32755	100.00000	69.78967			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	70.19231	100.00000	69.65649			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.52381			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.39163			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.78967	100.00000	69.25996			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	63.39609	100.00000	62.91635			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	62.55893	100.00000	62.08552			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	61.73282	100.00000	61.26567			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	60.91762	100.00000	60.45664			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	60.11319	100.00000	59.65829			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	59.31938	100.00000	58.87049			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	53.44448	100.00000	52.97162			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	52.61973	100.00000	52.15418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	51.80772	100.00000	51.34935			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	51.00823	100.00000	50.55693			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	50.22108	100.00000	49.77675			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	49.44608	100.00000	49.00861			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	48.68304	100.00000	48.25232			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	47.93178	100.00000	47.50770			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	47.19210	100.00000	46.77457			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	46.46385	100.00000	46.05276			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.74683	100.00000	45.34208			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	45.04087	100.00000	44.64237			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	44.24686	100.00000	43.46525			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	65.27833	100.11329	64.64744			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.78652	101.15218	7.71057			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	41.55837	101.33204	41.15236			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	18.35679	101.39683	18.03237			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	96.59953	100.01454	95.61368			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	58.20752	101.10215	57.18125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On 07/02/2013	Spot Bond	100.97704	90.01252	100.97704	89.14799			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	70.95397	100.00000	68.86987			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	75.31689	100.00000	74.73304			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	45.67780	100.00000	44.32176			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	12.78575	100.00000	12.40618			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.70971	100.00000	90.82788			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.55787	100.00000	90.67750			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	94.02970	103.25721	93.09521			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	88.35164	102.85510	87.53142			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.28520	100.85336	3.23496			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	3.14863	100.00000	3.05516			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	92.28624	100.00000	91.39459			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	80.57239	100.00000	79.89101			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.66315	146.46402	10.53446			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	61.53383	101.88203	60.92977			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.64765	100.15505	22.99568			0.00	0	5,000,000.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.98679	100.36228	11.80706		8,028,982,400.00		80,000	5,861,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	2.15381	98.87452	2.12151		19,774,904,000.00		200,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	100.00000	9.18584	100.00000	8.90717				0.00	0	281,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.70000	105.50831	10.70000	105.27285			88,810,000,000.00		8,300,000	194,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.00000	4.59292	100.00000	4.45359			4,400,000,000,000.00		44,000,000	225,000,000.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.24205				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.49289				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	57.63799	100.00000	57.12804				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	93.91391	98.55765	92.97086				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	57.95354	101.08680	56.93189				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	93.90559	98.70105	92.96135				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	81.80158	97.83334	81.09039				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	62.33360	100.00000	60.48308				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.08491				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	82.20721	100.00000	81.47321				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	76.04167	100.00000	75.41322				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.11217				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138			1,800,000,000,000.00		18,000,000	9,000,000.00
MBF018	On 15/04/2013	Spot Bond	99.92980	94.49636	99.92980	93.55200			399,719,200,000.00		4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	99.92873	43.65467	99.92873	43.23346			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	85.14640	100.85528	84.37036		10,488,949,120,000.00	104,000,000	52,000,000.00	
MBF025	On 26/05/2014	Spot Bond	100.87824	38.58829	100.87824	38.21281		605,269,440,000.00	6,000,000	3,000,000.00	
MBF027	On 07/10/2014	Spot Bond	100.00907	30.78120	100.00907	30.48399		0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	99.91959	22.79432	99.91959	22.51119		0.00	0	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	100.16737	15.77266	100.16737	15.30882		0.00	0	30,000,000.00	
MBF030	On 01/10/2017	Spot Bond	100.17350	2.42369	100.17350	2.38173		0.00	0	0.00	
MBF031	On 06/12/2013	Spot Bond	100.00000	38.51775	100.00000	37.33632		6,800,000,000,000.00	68,000,000	34,000,000.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	91.11022	100.00000	90.22566		0.00	0	0.00	
MBP012	On 29/01/2013	Spot Bond	101.40172	91.11260	101.40172	90.21484		0.00	0	0.00	
MBP013	On 29/01/2014	Spot Bond	101.42165	41.86707	101.42165	41.45772		0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	42.38965	100.00000	41.98038		0.00	0	0.00	
MBP19U	On 18/02/2013	Spot Bond	100.00000	86.90654	100.00000	86.09999		0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	40.27371	100.00000	39.88486		0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.93618	100.00000	43.51198		0.00	0	0.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.44475	100.00000	21.23312		0.00	0	0.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.18574	100.00000	20.98119		0.00	0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.80487	100.00000	6.73845		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.61346	100.00000	16.45130				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.25102	106.46019	10.15532				0.00	0	113,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	81.12886	100.46941	81.12884				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	26.75246	100.55268	26.48716				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	36.74336	100.00000	35.62868			39,000,000,000,000.00	390,000,000	250,000,000.00	
MCB5M	On 13/12/2014	Spot Bond	100.00000	18.37168	100.00000	17.81434			10,000,000,000,000.00	100,000,000	100,000,000.00	
MEFSA1	On 05/10/2014	Spot Bond	100.10089	29.24732	100.10089	28.98763				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	29.29438	100.10166	29.03426				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	12.09046	100.10553	11.98310				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	11.00257	102.05054	10.90440				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.86124	102.14122	10.76426				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.30915	100.13874	14.18207				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.84888	102.46074	13.72490				0.00	0	500,000.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.22203	102.63527	14.09454				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	24.68496	109.14290	29.06415				0.00	0	85,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.90483	100.35527	13.76868				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.27684	100.36949	8.19579				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	108.22148	12.14877	108.22148	12.02156			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	19.11426	105.26282	18.93648			0.00	0	25,406,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	20.09728	100.76354	19.84028			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.67355	106.38091	10.57396			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	84.56897	100.73012	83.78843			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.39715	106.29569	10.30020			0.00	0	7,022,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.59057	109.35704	36.24525		861,733,475,200.00		7,880,000	4,292,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.31568	108.68196	22.10612		30,430,948,800.00		280,000	9,840,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.75654	112.43670	14.61414		1,486,413,174,000.00		13,220,000	3,456,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	53.05154	105.38322	52.56033			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	92.73266	98.63643	91.81235		1,972,728,600,000.00		20,000,000	10,000,000.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	80.23723	97.71856	79.55366		1,954,371,200,000.00		20,000,000	10,000,000.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	76.51992	100.00000	75.88358		12,000,000,000,000.00		120,000,000	60,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.28597	100.00000	6.22528			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10755	100.00000	0.10651			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.58432	100.00000	6.52074			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.66569	100.00000	6.60133			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.12205	100.89771	6.06246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond	100.90718	6.18602	100.90718	6.12581				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.29262	100.92303	6.23136				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.34591	100.93092	6.28413				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.40985	100.94038	6.34744				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.56964	100.96406	6.50566				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.67613	100.97993	6.61111				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.79323	100.99728	6.72706				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.89967	101.01305	6.83244				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.95288	101.02081	6.88513				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.59070	101.11573	7.51669				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.33346	101.22620	8.25212				0.00	0	58,000,000.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10755	100.00000	0.10651				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10755	100.00000	0.10651				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	107.16531	8.00000	106.98320				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	41.83287	101.70052	41.42286			61,020,312,000.00	600,000	150,000.00	
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.76622	101.25975	28.48537				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.74537	100.87403	19.55324			2,824,472,840,000.00	28,000,000	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
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.88589	101.31348	8.79909			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.58658	100.75760	15.31253			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.74291	100.79541	8.58914			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	20.05394	110.77590	19.85956		97,482,792,000.00		880,000	11,089,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	15.11199	101.00801	18.74013		355,548,195,200.00		3,520,000	880,000.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.57190	118.84122	12.44299			0.00	0	5,060,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.35893	30.23292	4.34633			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	93.35559	102.03598	92.41417		10,815,813,880,000.00		106,000,000	53,000,000.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.63682	111.25692	21.42751			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.85710	101.70058	21.64287			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.37907	101.79234	8.29688			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	41.98496	103.06649	41.60107			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	45.33988	100.27352	44.89626			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	16.16133	107.67718	16.00821			0.00	0	6,918,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	14.10903	100.28219	13.97098			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	89.49668	117.77042	88.53724			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	91.99488	101.18874	91.07886			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	83.57246	100.66622	82.82223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.92508	100.00000	30.69106	0.00	0	0.00			
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.06159	100.00000	38.76600	0.00	0	0.00			
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.49119	100.00000	29.26802	0.00	0	0.00			
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.96402	100.00000	27.75241	0.00	0	0.00			
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.45940	100.88001	20.26031	0.00	0	0.00			
NCLN49	On 12/03/2013	Spot Bond	100.53804	82.56724	100.53804	81.83501	0.00	0	0.00			
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.10771	100.29682	98.68273	0.00	0	0.00			
NCLN51	On 26/03/2013	Spot Bond	100.27583	97.84365	100.27583	98.40323	0.00	0	0.00			
NCLN52	On 26/03/2013	Spot Bond	100.27583	97.84365	100.27583	98.40323	0.00	0	0.00			
NCLN53	On 26/03/2013	Spot Bond	100.27583	97.84365	100.27583	98.40323	0.00	0	0.00			
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.89761	100.26098	23.66634	0.00	0	0.00			
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.30282	100.01676	23.07780	0.00	0	0.00			
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.88248	99.92572	22.66170	0.00	0	0.00			
NCLN58	On 01/06/2015	Spot Bond	100.72872	20.08866	100.72872	19.88913	0.00	0	0.00			
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.99055	78.84167	17.87630	0.00	0	0.00			
NCLN62	On 02/12/2015	Spot Bond	100.68736	15.02666	100.68736	14.87746	0.00	0	0.00			
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.73965	100.00000	12.64324	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.21562	101.44317	13.08638			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.87997	101.58167	13.74406			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	13.15553	101.36186	13.02698			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.49398	99.92294	12.37344			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	91.98805	100.00000	91.09497			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.68593	74.70107	14.59642			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	56.46524	100.71896	55.90445			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	37.65539	100.42509	43.58780			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	37.59117	100.41859	43.53073			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	20.20118	100.13494	19.84778			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.77043	101.09351	9.59818			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.55461	100.28784	2.50678			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.99337	100.21716	12.74149			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.74438	100.00000	3.63322			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.42992	108.64353	20.23497			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	81.08457	100.43443	81.08454			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	69.21831	103.93706	69.21828			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	59.81074	103.85854	59.26046			0.00	0	25,176,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	105.20960	46.33766	105.20960	45.91383			0.00	0	4,000,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	8.24355	100.00389	8.16395			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.57270	122.15519	13.43047			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	10.02118	109.62449	9.91620			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.08159			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.39648			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	17.51789	100.87482	17.20280			0.00	0	100,000.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.54868	154.74879	4.48664			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	12.11520	110.78287	11.99966			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978		30,600,000,000,000.00	306,000,000	300,000,000.00	
NPL02	On 13/06/2013	Spot Bond	100.00000	67.34317	100.00000	66.84982		22,500,000,000,000.00	225,000,000	225,000,000.00	
NPL03	On 12/12/2013	Spot Bond	100.00000	37.02744	100.00000	35.90414		48,300,000,000,000.00	483,000,000	327,000,000.00	
NQ1A10	On 22/05/2020	Spot Bond	112.47442	10.02432	112.47442	9.91691			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	12.06819	100.87478	11.95077			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	38.97922	100.84223	38.60004			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	85.88529	100.77827	85.09582			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.89160	100.82862	19.64258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	114.30671	10.05535	114.30671	9.94605				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	39.20570	100.88848	38.82418				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	85.95511	100.82727	85.16468				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	20.06205	100.85447	19.81084				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.41429	112.37668	10.30278				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	39.47205	100.94287	39.08775				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	86.04819	100.89257	85.25648				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	20.37588	100.90208	20.12063				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	86.06177	100.90209	85.26987				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	86.14322	100.92679	85.35040				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	86.23627	101.02443	85.44196				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	86.36227	101.11272	85.56621				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.93370	101.14634	8.84657				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.41880	101.06357	13.28801				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	56.06025	133.37761	55.36774				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.76716	112.65666	37.39609			901,253,280,000.00	8,000,000	28,200,000.00	
NRA018	On 30/11/2018	Spot Bond	127.61916	10.33330	127.61916	10.22182				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	133.90446	10.48391	133.90446	10.36583			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.98679	166.40319	3.92962			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.73108	132.37089	9.62305			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	93.71201	99.96864	92.78213			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	43.18426	99.87889	42.76777			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	43.04268	99.88231	42.62755			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.52127	101.83987	10.41802			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.95766	101.27473	20.75301			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	59.77567	101.19990	58.72093			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	18.23801	101.37662	17.91575			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.29766	100.00000	16.14030			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.35065	100.00000	16.19279			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.38245	100.00000	16.22428			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.14555	100.00000	16.98000			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.99343	100.00000	17.81972			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.29275	100.00000	23.06786			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.57275	110.62267	16.41317			0.00	0	95,654,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.82107	100.00000	4.73683			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.17446	109.71000	13.06797			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.88891	100.00000	24.64861			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.72003	100.00000	5.66358			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	77.58029	100.48296	76.71275			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	90.70922	98.38076	89.83069			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	88.44971	100.00000	87.64563			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	62.09928	100.00000	61.54985			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138		6,000,000,000,000.00	60,000,000	30,000,000.00	
PR2A1F	On 15/06/2014	Spot Bond	100.42050	37.13665	100.42050	30.64797			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	25.00000	100.00000	49.99981			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	69.13391	103.78737	104.71225			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	81.06401	100.37625	101.12815			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	81.60015	100.37300	67.13783			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	81.65742	100.39251	67.31514			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	54.53003	100.41791	67.54562			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	81.10188	100.38925	101.17797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.43155	37.24770	100.43155	30.76903				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.00000	25.00000	100.00000	49.99981				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	69.25161	103.92808	104.93870				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	81.75285	100.42500	67.61065				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	54.83232	100.42441	67.92091				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	81.16813	100.41200	101.26517				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	37.49590	100.45623	31.03962				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000	25.00000	100.00000	49.99981				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	81.92459	100.48342	68.14250				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	81.33849	100.47042	101.48939				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	37.77016	100.48350	31.33859				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000	25.00000	100.00000	49.99981				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	82.07725	100.53526	68.61519				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	39.82612	101.01119	39.43813				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	31.06969	115.36704	43.95507				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	27.32856	90.32933	27.10439				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.21162	36.97373	1.20714				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.42000	123.80474	5.42500	123.71738	99,548,560,060,000.00	366,893,000	6,012,893,610.00	
R158		On 15/09/2015	Spot Bond	122.26482	19.35802	122.26482	32.42552		0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	85.50505	14.21603	85.50505	14.10464		0.00	0	0.00
R159		On 15/09/2016	Spot Bond	128.79704	13.90817	128.79704	27.05998		0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	81.26980	7.80127	81.26980	7.74270		0.00	0	0.00
R179		On 01/08/2013	Spot Bond	106.08559	66.33271	106.08559	65.72190		0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.31000	127.59223	7.30500	127.54372	68,917,356,641,460.00	427,818,966	1,430,071,565.00	
R187P		On 21/12/2026	Spot Bond	34.66514	1.13538	34.66514	1.13142		0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	32.55096	1.08214	32.55096	1.07858		0.00	0	0.00
R189		On 31/03/2013	Spot Bond	215.82328	133.75357	215.60153	131.71850	6,282,960,998,048.00	29,111,600	134,000,000.00	
R197		On 07/12/2023	Spot Bond	0.86500	285.04707	0.86000	284.82224	204,105,400,000.00	235,960,000	141,410,842.00	
R201		On 21/12/2014	Spot Bond	5.07500	106.86248	5.07000	106.81387	2,024,326,150,000.00	398,882,000	893,701,328.00	
R202		On 07/12/2033	Spot Bond	1.63000	214.96252	1.63000	214.67973	807,241,200,000.00	495,240,000	1,165,233,000.00	
R2023		On 28/02/2023	Spot Bond	6.85500	108.80849	6.83500	108.87881	12,880,298,220,000.00	878,964,000	1,626,300,000.00	
R203		On 15/09/2017	Spot Bond	5.87500	111.83089	5.88500	111.71603	24,351,269,875,000.00	144,897,000	6,365,377,000.00	
R204		On 21/12/2018	Spot Bond	6.10000	109.37426	6.10000	109.30246	31,860,928,300,000.00	223,103,000	5,840,805,329.00	
R2048		On 28/02/2048	Spot Bond	99.20808	11.24122	99.20808	11.14159	316,479,330,852,480.00	190,056,000	4,052,380,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	44.20808	100.00000	43.78125			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.09000	105.66614	5.08000	105.61909		20,248,020,000,000.00	978,000,000	1,259,509,000.00	
R207	On 15/01/2020	Spot Bond	6.36500	108.04556	6.36000	108.00103		30,084,880,288,000.00	726,611,200	6,487,975,000.00	
R208	On 31/03/2021	Spot Bond	6.45500	103.32174	6.45000	103.28174		18,628,923,440,000.00	885,968,000	9,135,137,602.00	
R209	On 31/03/2036	Spot Bond	8.10500	82.05336	8.09000	82.11431		40,798,170,920,000.00	033,704,000	1,651,472,000.00	
R210	On 31/03/2028	Spot Bond	1.35000	164.64208	1.35000	164.43053		82,842,750,000.00	61,365,000	342,706,000.00	
R211	On 31/01/2017	Spot Bond	0.12000	113.00546	-0.10000	112.87694		0.00	0	1,070,419,000.00	
R212	On 31/01/2022	Spot Bond	0.75000	133.78260	0.70000	134.16404		546,745,351,500.00	728,993,802	1,579,538,057.00	
R213	On 28/02/2031	Spot Bond	7.82000	94.20177	7.81500	94.16734		22,628,929,500,000.00	893,725,000	5,712,355,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	10.19014	77.73332	10.11646		158,794,558,895,840.00	042,812,000	7,617,313,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	81.04728	98.10852	80.34714		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	56.03310	95.74929	55.55077		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	38.64796	93.40448	38.32202		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	27.10636	91.01110	26.88262		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.67318	87.49080	19.51605		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	14.21603	85.50505	14.10464		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.43066	83.47163	10.35057		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	81.26980	7.80127	81.26980	7.74270			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	99.18999	99.35642	98.13016			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	66.97759	96.68315	66.40275			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	45.90284	94.26296	45.51702			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.95698	91.92899	31.69390			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.55632	89.76971	22.37426			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.50240	86.42385	16.37335			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	12.01116	84.45562	11.91903			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.90567	82.31050	8.83883			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.74383	79.97373	6.69443			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.55943	75.56089	5.52062			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.40558	73.15412	4.37566			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.67861	69.91580	3.65459			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.99150	67.83418	2.97246			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.46360	65.82731	2.44832			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.05827	63.84766	2.04584			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.93491	60.09257	1.92383			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.66953	58.22853	1.66023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	55.42223	1.55729	55.42223	1.54899				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.37593	53.71567	1.36879				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.22687	52.07678	1.22068				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.10345	50.50256	1.09804				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.99629	49.04085	0.99153				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.90591	47.63992	0.90169				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.38788	40.84619	1.38225				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.31897	39.49703	1.31378				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.26076	38.20719	1.25595				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.21162	36.97373	1.20714				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.17019	35.79392	1.16599				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.13538	34.66514	1.13142				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10628	33.58493	1.10253				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.08214	32.55096	1.07858				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	39.33557	100.64880	48.74726				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	63.86851	99.92574	63.25227				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	14.01498	99.90770	13.87978				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.35157	100.96576	21.08396			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.20983	100.00000	2.17122			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	83.29625	100.56581	82.55077			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	79.17422	100.63344	78.27016			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	79.17670	100.61948	78.27270			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	50.54662	100.62865	49.63927			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	23.01315	100.22952	22.78806			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	78.48750	100.00000	78.05146			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	82.20721	100.00000	81.47321			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.82711	101.67229	29.53485			0.00	0	15,000,000.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.89573	5.87500	104.82886			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.44682	100.93776	16.15723			0.00	0	2,000,000.00
RES13	On 09/01/2013	Spot Bond	100.29264	94.29956	100.29264	93.33222			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	62.18615	100.11180	60.33855			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	15.26848	100.00000	14.81520			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	38.35748	100.68733	37.97662		1,006,873,300,000.00	10,000,000	5,000,000.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			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
RP001	On 28/02/2013	Spot Bond	101.03586	85.29429	101.03586	84.51403			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	85.41965	101.10798	84.63778			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	29.91793	102.70350	29.62213			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.57613	100.28309	14.46074			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.81439	102.22019	12.68822			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.42121	101.97649	16.25988			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.42121	101.97649	16.25988			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	64.06575	99.90414	62.94711			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	53.88515	100.99069	52.93594			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	49.65966	100.58819	48.76853			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	59.46036	100.00000	57.69514			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	14.65327	100.38461	19.14673			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	11.26135	100.43152	16.40445			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	53.14155	100.00000	51.54685			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	9.40055	100.00000	9.11537			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	39.41863	100.88031	39.02658			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.05160	100.00000	34.77484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	101.00223	28.58572	101.00223	28.30726			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.12043	5.25000	102.06292			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.61724	100.00000	0.61115			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.18979	100.00000	4.14934			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	91.47870	100.00000	90.57072			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	24.52447	100.00000	24.15166			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.52599	109.50878	10.42546			0.00	0	5,388,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	66.66670	100.00000	66.66667		1,000,000,000,000.00	10,000,000	5,000,000.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.25000			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.87042	105.69036	8.80059			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.23676	117.11129	12.11275			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.05577	100.96377	10.94812			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.36339	109.76738	10.26421		96,595,294,400.00	880,000	15,220,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	8.01995	101.55586	7.94145			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.20403	100.47716	7.13521		3,014,314,800,000.00	30,000,000	15,000,000.00	
SBK17	On 31/07/2024	Spot Bond	101.44951	7.23092	101.44951	9.55453		54,782,735,400.00	540,000	1,270,000.00	
SBK18	On 24/10/2020	Spot Bond	100.00000	8.33293	100.00000	8.08555		186,000,000,000.00	1,860,000	630,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	8.56065	100.00000	8.30651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	110.28697	20.01858	110.28697	19.82522			0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	79.26356	101.21158	78.59975		1,214,538,960,000.00		12,000,000	8,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.79759	101.86258	10.70033			0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	38.62379	127.67688	38.16351		242,586,072,000.00		1,900,000	950,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	43.89500	159.66556	43.32939			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	70.89728	152.98792	70.07666			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.53869	117.95662	21.31916		75,492,236,800.00		640,000	320,000.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.45311	118.36117	21.23385			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.41041	118.56412	21.19128			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	75.08933	143.82678	74.22815			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.63872	103.68838	11.53178			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.49893	118.14423	21.27952			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.47754	118.24540	21.25820			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	64.56345	211.65251	63.63931			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	80.42869	100.00000	79.74709			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	7.78268	100.42831	9.64049			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	39.35445	99.21990	38.96879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	100.36654	31.79876	100.36654	31.48738			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.17947	100.15186	12.06172			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	65.96252	100.16711	65.32471			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.01049	100.00000	59.43109			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.76807	107.02647	11.65713			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	40.36169	101.09831	39.96819			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.80939	101.18390	12.68442		2,934,333,100,000.00	29,000,000	14,500,000.00	
SBS16	On 22/09/2018	Spot Bond	100.29283	7.16566	100.29283	7.09553		401,171,320,000.00	4,000,000	2,000,000.00	
SBS17	On 23/06/2018	Spot Bond	100.00000	1.14337	100.00000	1.13328			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.39144	100.30374	7.31910			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	8.99718	112.35030	8.90993		96,621,258,000.00	860,000	430,000.00	
SBS20	On 15/05/2026	Spot Bond	107.31305	10.12894	107.31305	10.03324		92,289,223,000.00	860,000	430,000.00	
SBS21	On 15/05/2026	Spot Bond	101.14300	7.98375	101.14300	7.88353			0.00	0	100,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.66144	100.81390	19.47023		604,883,400,000.00	6,000,000	3,000,000.00	
SBS23	On 23/05/2017	Spot Bond	100.85958	9.28505	100.85958	9.16878			0.00	0	100,000.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.42651	100.88565	7.35424			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.84405	107.86744	8.78422			0.00	0	2,983,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.62043	100.17939	8.54342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	102.91713	9.04868	102.91713	8.96605				0.00	0	5,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	82.73642	102.48454	82.01406				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.92177	118.34171	17.74159			111,241,207,400.00		940,000	2,491,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	74.25760	120.99445	73.41418				0.00	0	500,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.18307	265.12288	2.14296			710,529,318,400.00		2,680,000	1,440,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	5.04487	119.59470	4.99373			638,635,698,000.00		5,340,000	2,670,000.00
SCM107	On 15/09/2017	Spot Bond	112.58000	9.11905	112.58000	11.55787				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	101.60848	100.00000	100.59745				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	85.68075	100.00000	84.88372				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.54471	100.00000	2.80786				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24009	82.63494	0.23787				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	8.02246	100.00000	7.77544				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.89911	6.50000	100.85159				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.63083	100.49004	9.88228				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	66.27684	100.22255	65.62865				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.51374	100.24006	18.33264				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	11.18177	100.37865	11.07227			160,605,840,000.00		1,600,000	9,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	104.63904	11.12327	104.63904	11.05076			0.00	0	29,000.00
SHS06	On 12/12/2017	Spot Bond	100.00000	2.31421	100.00000	2.24401		26,903,600,000,000.00	269,036,000	580,000,000.00	
SLI1	On 15/08/2013	Spot Bond	104.53403	64.29655	104.53403	63.71153			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.46261	110.17225	15.31581			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	71.80149	104.99511	71.14228		629,970,660,000.00	6,000,000	55,157,000.00	
SNT01	On 15/09/2017	Spot Bond	102.86503	11.74830	102.86503	11.64105			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	27.31460	101.14731	27.04819			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.28297	100.91285	10.18288			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	15.07501	101.15213	14.92797			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.30367	100.91985	8.22283			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	12.59274	110.58806	17.12774			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.85646	99.95086	22.57247			0.00	0	15,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.50764	100.74418	9.41320			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	9.59974	100.29998	11.25953			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.65495	101.49647	10.52080			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	9.07957	89.26946	9.00623			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.11302	88.92846	9.03964			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	22.57351	107.77651	22.42257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	97.48656	10.74914	97.48656	10.65676			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.12313	100.44496	7.79687			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.51951	104.60347	11.41291			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	21.19773	119.58561	20.97930			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.41021	101.19280	3.35323			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.02244			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.02244			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	91.70854	100.00000	90.79602			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	86.49289	100.00000	85.68075			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.08159			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.08159			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.29561			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.10138			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.71560			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	84.49074	100.00000	83.71560			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	83.71560	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887	On 17/02/2013	Spot Bond	100.00000	85.68075	100.00000	84.88372			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	62.29882	100.00000	61.74762			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	62.29882	100.00000	61.74762			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	57.89468	100.00000	57.38245			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	57.76619	100.00000	57.25510			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	57.63799	100.00000	57.12804			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	62.29882	100.00000	61.74762			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	62.29882	100.00000	61.74762			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	66.88243	99.03221	98.92637			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	92.87532	100.00000	91.93955			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	91.47870	100.00000	90.57072			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.32057			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	91.47870	100.00000	90.57072			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	86.69834	100.00000	85.88235			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.48009			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	85.48009	100.00000	84.68677			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	85.48009	100.00000	84.68677			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	85.28037	100.00000	84.49074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN960	On 28/01/2013	Spot Bond	100.00000		89.90148	100.00000	89.02439			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000		84.68677	100.00000	83.90805			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000		99.72678	100.00000	98.64865			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000		84.10138	100.00000	83.33333			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000		83.90805	100.00000	83.14351			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000		83.33333	100.00000	82.57919			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	100.00000		91.47870	100.00000	90.57072			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842		19.80255	117.60842	19.60227			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139		10.31719	104.75139	10.22213			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		40.02225	100.00000	39.67102			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		31.15351	100.00000	30.22866			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446		42.18393	102.75446	41.79918			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867		91.36683	98.53867	90.47417			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078		88.13117	98.31078	87.30223			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758		66.86560	99.10758	66.86557			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910		81.26924	97.81910	80.56734		3,912,764,000,000.00	40,000,000	20,000,000.00	
TFS104	On 29/01/2013	Spot Bond	100.00000		66.66705	100.00000	66.66702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On 11/02/2013	Spot Bond	100.94335	88.05068	100.94335	87.21327				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	95.00320	99.98492	94.04612				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	93.58140	99.89383	92.65346				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.56184	101.19250	15.40999			2,023,850,000,000.00	20,000,000	20,000,000.00	
TFS84	On 28/07/2016	Spot Bond	107.95127	15.34112	107.95127	15.19785				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.69834				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	83.69553	100.57712	82.94136			8,850,786,560,000.00	88,000,000	44,000,000.00	
TFS93	On 17/02/2014	Spot Bond	100.87887	39.38635	100.87887	39.07288				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	58.16960	100.92142	57.44080				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.63055	101.62026	6.54698				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.83395	101.66672	6.74779				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.81353	102.00557	10.71709				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.27910	100.00000	3.15523				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.27910	100.00000	3.15523				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.27910	100.00000	3.15523				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			38,800,000,000,000.00	388,000,000	300,000,000.00	
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			14,000,000,000,000.00	140,000,000	180,000,000.00	
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.39187	100.00000	2.20971			500,000,000,000.00	5,000,000	20,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.27066	101.76658	101.76658	7.17892			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.27910	100.00000	100.00000	3.15523			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.20229	101.98019	101.98019	8.09859			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.27910	100.00000	100.00000	3.15523			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	12.01110	102.86169	102.86169	11.85812			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.27910	100.00000	100.00000	3.15523			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.15390	101.66078	101.66078	11.04461			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.66835	101.48088	101.48088	6.60313			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.17711	101.58542	101.58542	7.10683			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.25238	105.94334	105.94334	7.17866			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.19191	101.79445	101.79445	8.11155			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.64178	101.88733	101.88733	8.55694			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.36734	102.87096	102.87096	13.23499			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.84452	101.59334	101.59334	10.73833			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	13.08292	101.62589	101.62589	12.95477			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	11.10058	101.64915	101.64915	10.99182		16,009,741,125,000.00	157,500,000	17,500,000.00	
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.34614	101.62589	101.62589	7.27419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.45900	101.64915	7.38592			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.51542	101.66078	7.44178			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.92990	101.61194	10.82286			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	11.10058	101.64915	10.99182			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.68658	101.77704	11.57196			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	8.07893	101.77704	7.99969			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.68658	101.77704	11.57196			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.53702	101.96303	12.41385			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.20264	102.00952	9.11220			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.48393	101.95141	12.36131			0.00	0	24,000,000.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.70265	102.88090	16.53725			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.65370	102.93896	13.51843			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.85976	102.91574	16.69276			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	44.73982	100.16956	44.30720			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	22.12084	115.34604	21.90056			0.00	0	2,600,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.37525	98.42479	11.29038			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	10.02645	113.10271	9.92762		701,236,802,000.00	6,200,000	1,001,375,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.59203	114.87864	11.47634		5,284,417,440.00	46,000	290,212,210.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	120.75839	9.98264	120.75839	9.87897			177,031,799,740.00	1,466,000	85,779,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.89971	105.49834	11.79063			0.00	0	122,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.33903	103.04013	9.25366			0.00	0	10,444,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.30537	100.87844	7.17680			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.47605	100.89915	7.34445			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.69216	100.92536	7.55673			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.71490	100.92812	7.57907			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.78256	101.05768	8.62777			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.90377	101.32571	14.64053			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	30.74376	100.00000	29.76841			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	15.92194	100.00000	15.41681			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	13.64400	100.00000	13.21114			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.65259	10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.66123	9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.66991	100.00000	10.36809			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	87.32057	100.00000	86.49289			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	84.49074	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
TSP125	On 23/08/2013	Spot Bond	100.00000	62.44024	100.00000	61.96773			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	87.74038	100.00000	86.90476			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	82.56182	97.58601	81.83923			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	73.51942	96.66726	72.95124		4,833,363,000,000.00	50,000,000	25,000,000.00	
TSP133	On 03/01/2013	Spot Bond	98.71758	95.85215	98.71758	94.86840			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	69.62217	99.76004	69.09622			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	87.92187	98.31631	87.09680			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.60902			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.23286	114.88602	12.11077			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	43.25866	99.85679	42.84152			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.39851	99.84614	14.25969			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.35933	100.02475	24.12409			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.50826	107.51485	13.38043			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.33996	100.00000	59.75738			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.58253	100.00000	59.99760			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.66338	100.00000	60.07768			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	21.06706	101.12514	20.80266			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	13.21978	101.16690	13.05381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	101.16870	9.85580	101.16870	9.73205				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	88.26402	100.00000	87.46343				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	87.85141	100.00000	87.05457				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.92246	142.66000	8.83619				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.51869	125.92352	13.37358				0.00	0	93,000,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	7.22631	235.74310	7.09694				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	19.19206	110.71509	19.00611				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	10.12991	112.63018	10.03040				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.56183	114.13989	8.47682				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.52070	112.54320	8.43705				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.46941	112.28516	8.38642			673,710,960,000.00	6,000,000	4,000,000.00	
Z006	On 31/08/2013	Spot Bond	95.75673	57.87740	95.75673	57.37916				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	47.90970	94.53097	47.50386				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	16.20585	86.34739	16.07990				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	37.53849	92.99863	37.22477				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	31.33702	91.84060	31.08064				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.38797	85.12782	13.28403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.00797	23.47086	90.00797	23.27891			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	16.17790	86.33473	16.05219			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.22313	64.79116	2.20938			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.67277	100.00000	7.61470			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03090	100.00000	0.03066			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.67277	100.00000	7.61470			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.55852	100.00000	20.40295			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.03239	100.00000	20.87323			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.71730	100.00000	19.56810			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.71730	100.00000	19.56810			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.69626	100.00000	18.55478			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.69626	100.00000	18.55478			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.69446	100.00000	17.56056			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.69446	100.00000	17.56056			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.65121	100.00000	16.52520			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.65121	100.00000	16.52520			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.69925	100.00000	15.58044			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.69925	100.00000	15.58044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	14.77363	100.00000	14.66183			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.77363	100.00000	14.66183			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.98201	100.00000	13.87620			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.23281	100.00000	13.13268			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.89617	100.00000	9.82128			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.34813	100.00000	9.27739			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.79697	100.00000	8.73040			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.79697	100.00000	8.73040			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.32560	100.00000	8.26260			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.86454	100.00000	7.80503			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.40085	100.00000	7.34485			0.00	0	0.00

Total for j-Bonds : ,471,257,670,846,450.00 ,476,436,568 113,841,426,633.00

Grand Total: '1,260,661,915,680.00 176,772,083 13,843,323,632.00