



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/12/2012

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	8.65600	8.65600	8.68030	8.68030		12.76	537,329,856.00	62,076	242,156.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	706.00220	0.70600	730.30170	0.73030	706.002	41.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.00220	0.00000	0.00170	0.00000	0.002	41.90	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	656.00230	0.65600	680.30210	0.68030	656.002	39.12	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.00230	0.00000	0.00210	0.00000	0.002	39.12	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	556.00270	0.55600	580.30320	0.58030	556.003	33.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.00270	0.00000	0.00320	0.00000	0.003	33.54	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	406.00700	0.40601	430.31350	0.43031	406.007	26.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.00700	0.00001	0.01350	0.00001	0.007	26.27	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	856.00190	0.85600	880.30100	0.88030	856.002	50.26	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00190	0.00000	0.00100	0.00000	0.002	50.26	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	336.02250	0.33602	360.34770	0.36035	336.023	23.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.02250	0.00002	0.04770	0.00005	0.023	23.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	306.03840	0.30604	330.38280	0.33038	306.038	22.89	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.03840	0.00004	0.08280	0.00008	0.038	22.89	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	606.00250	0.60600	630.30260	0.63030	606.003	36.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.00250	0.00000	0.00260	0.00000	0.003	36.33	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	156.77770		0.15678	181.69220	0.18169	156.778	17.83	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	0.77770		0.00078	1.39220	0.00139	0.778	17.83	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	63.06670		0.06307	88.91450	0.08891	63.067	14.45	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	7.06670		0.00707	8.61450	0.00861	7.067	14.45	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	356.01590		0.35602	380.33310	0.38033	356.016	24.58	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.01590		0.00002	0.03310	0.00003	0.016	24.58	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	3.18330		0.00318	13.22270	0.01322	3.183	15.73	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	97.18330		0.09718	82.92270	0.08292	97.183	15.73	48,591.65	500	2,200.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	1.04010		0.00104	6.35720	0.00636	1.040	17.22	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	145.04010		0.14504	126.05720	0.12606	145.040	17.22	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	256.09870		0.25610	280.51080	0.28051	256.099	21.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	0.09870		0.00010	0.21080	0.00021	0.099	21.20	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	0.12360		0.00012	1.45050	0.00145	0.124	20.20	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	244.12360		0.24412	221.15050	0.22115	244.124	20.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	0.01890		0.00002	0.35560	0.00036	0.019	23.18	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	344.01890		0.34402	320.05560	0.32006	344.019	23.18	68,803.78	200	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	9.56110		0.00956	26.57330	0.02657	9.561	14.24	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	53.56110		0.05356	46.27330	0.04627	53.561	14.24	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	0.00380		0.00000	0.09840	0.00010	0.004	26.16	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	444.00380		0.44400	419.79840	0.41980	444.004	26.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	0.00320		0.00000	0.03590	0.00004	0.003	31.16	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	544.00320		0.54400	519.73590	0.51974	544.003	31.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	0.66880		0.00067	4.72420	0.00472	0.669	17.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	164.66880		0.16467	144.42420	0.14442	164.669	17.82	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	0.00310		0.00000	0.02300	0.00002	0.003	33.66	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	594.00310		0.59400	569.72300	0.56972	594.003	33.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.00300		0.00000	0.00390	0.00000	0.003	46.17	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	844.00300		0.84400	819.70390	0.81970	844.003	46.17	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
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	0.01590		0.00002	0.31090	0.00031	0.016	23.47		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	354.01590		0.35402	330.01090	0.33001	354.016	23.47		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00000		0.00000	0.00210	0.00000	0.000	41.86		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,744.00000		1.74400	1,719.70210	1.71970	1,744.000	41.86		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00000		0.00000	0.00000	0.00000	0.000	41.84		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,444.00000		2.44400	2,419.70000	2.41970	2,444.000	41.84		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	0.00310		0.00000	0.02740	0.00003	0.003	32.66		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	574.00310		0.57400	549.72740	0.54973	574.003	32.66		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,006.00000		1.00600	1,030.30000	1.03030	1,006.000	45.06		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	45.06		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	956.00000		0.95600	980.30000	0.98030	956.000	46.80		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	46.80		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	906.00030		0.90600	930.30020	0.93030	906.000	48.55		0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00030		0.00000	0.00020	0.00000	0.000	48.55		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.76110		8.76110	8.79400	8.79400		13.23		355,245,082.80	40,548	244,406.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	446.06640		0.44607	468.15880	0.46816	446.066	12.60		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	84.96640		0.08497	74.15880	0.07416	84.966	12.60		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	265.32860		0.26533	283.67220	0.28367	265.329	13.14		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	204.22860		0.20423	189.67220	0.18967	204.229	13.14		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	692.34520		0.69235	719.95450	0.71995	692.345	12.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	31.24520		0.03125	25.95450	0.02595	31.245	12.86		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	520.13590		0.52014	546.03900	0.54604	520.136	12.42		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	59.03590		0.05904	52.03900	0.05204	59.036	12.42		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	157.95650		0.15796	168.96600	0.16897	157.956	14.40		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	396.85650		0.39686	374.96600	0.37497	396.857	14.40		79,371.30	200	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	378.73930		0.37874	399.42160	0.39942	378.739	12.78		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	117.63930		0.11764	105.42160	0.10542	117.639	12.78		0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	318.47150		0.31847	337.90900	0.33791	318.472	12.96		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	157.37150		0.15737	143.90900	0.14391	157.371	12.96		0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	97.45950		0.09746	104.00420	0.10400	97.460	15.84		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	636.35950		0.63636	610.00420	0.61000	636.359	15.84		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	241.38710		0.24139	259.22720	0.25923	241.387	13.23		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	230.28710		0.23029	215.22720	0.21523	230.287	13.23	115,143.55		500	3,400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	203.57320		0.20357	217.36670	0.21737	203.573	13.70		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	292.47320		0.29247	273.36670	0.27337	292.473	13.70		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	82.84620		0.08285	88.18220	0.08818	82.846	16.40		0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	731.74620		0.73175	704.18220	0.70418	731.746	16.40		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	133.73990		0.13374	143.18320	0.14318	133.740	14.86		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	472.63990		0.47264	449.18320	0.44918	472.640	14.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	105.15230		0.10515	112.32340	0.11232	105.152	15.58		0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	594.05230		0.59405	568.32340	0.56832	594.052	15.58		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	68.02820		0.06803	72.12560	0.07213	68.028	17.11		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	856.92820		0.85693	828.12560	0.82813	856.928	17.11		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	94.57730		0.09458	100.88400	0.10088	94.577	15.94		0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	653.47730		0.65348	626.88400	0.62688	653.477	15.94		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	90.44900		0.09045	96.41630	0.09642	90.449	16.09		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	679.34900		0.67935	652.41630	0.65242	679.349	16.09		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	30.89910		0.03090	31.62680	0.03163	30.899	20.32		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,469.79910		1.46980	1,437.62680	1.43763	1,469.799	20.32		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	78.22250		0.07822	83.17340	0.08317	78.223	16.60		0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	767.12250		0.76712	739.17340	0.73917	767.123	16.60		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	72.89620		0.07290	77.40030	0.07740	72.896	16.85		0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	811.79620		0.81180	783.40030	0.78340	811.796	16.85		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	14.12280		0.01412	13.66410	0.01366	14.123	23.82		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,253.02280		2.25302	2,219.66410	2.21966	2,253.023	23.82		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	63.57750		0.06358	67.30170	0.06730	63.578	17.36		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	902.47750	0.90248	873.30170	0.87330	902.478	17.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	38.47530	0.03848	39.92410	0.03992	38.475	19.33	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,277.37530	1.27738	1,245.92410	1.24592	1,277.375	19.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	783.34360	0.78334	811.78500	0.81178	783.344	13.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	22.24360	0.02224	17.78500	0.01779	22.244	13.08	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	21.90380	0.02190	22.06440	0.02206	21.904	21.99	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,810.80380	1.81080	1,778.06440	1.77806	1,810.804	21.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	16.20640	0.01621	15.89820	0.01590	16.206	23.21	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,105.10640	2.10511	2,071.89820	2.07190	2,105.106	23.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	876.71670	0.87672	905.94180	0.90594	876.717	13.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	15.61670	0.01562	11.94180	0.01194	15.617	13.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	829.76890	0.82977	858.61060	0.85861	829.769	13.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	18.66890	0.01867	14.61060	0.01461	18.669	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.86380	8.86380	8.89700	8.89700		14.45	481,774,121.40	54,353	45,640.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	210.67200	0.21067	218.21740	0.21822	210.672	16.54	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	746.87200	0.74687	721.21740	0.72122	746.872	16.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	160.34900	0.16035	165.38610	0.16539	160.349	17.69	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	996.54900	0.99655	968.38610	0.96839	996.549	17.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	407.40390	0.40740	422.68910	0.42269	407.404	14.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	303.60390	0.30360	285.68910	0.28569	303.604	14.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	140.84270	0.14084	145.06570	0.14507	140.843	18.25	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,127.04270	1.12704	1,098.06570	1.09807	1,127.043	18.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	231.96240	0.23196	240.56300	0.24056	231.962	16.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	668.16240	0.66816	643.56300	0.64356	668.162	16.15	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	416.60720	0.41661	432.03710	0.43204	416.607	14.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	292.80720	0.29281	275.03710	0.27504	292.807	14.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	411.98140	0.41198	427.33820	0.42734	411.981	14.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	298.18140	0.29818	280.33820	0.28034	298.181	14.16	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future			8.97250		8.97250	9.00580	9.00580		14.89	53,835,000.00	6,000	6,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	192.63640		0.19264	204.46990	0.20447	192.636	18.76	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,420.13640		1.42014	1,398.66990	1.39867	1,420.136	18.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	280.14290		0.28014	295.51320	0.29551	280.143	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	947.64290		0.94764	929.71320	0.92971	947.643	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	278.17520		0.27818	293.46820	0.29347	278.175	17.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	955.67520		0.95568	937.66820	0.93767	955.675	17.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	276.22350		0.27622	291.44250	0.29144	276.223	17.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	963.72350		0.96372	945.64250	0.94564	963.724	17.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	559.32580		0.55933	581.90270	0.58190	559.326	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	336.82580		0.33683	326.10270	0.32610	336.826	14.27	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.07560		9.07560	9.10880	9.10880		15.55	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	593.27510		0.59328	612.89510	0.61290	593.275	15.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	517.67510		0.51768	504.09510	0.50410	517.675	15.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	280.38070		0.28038	291.39350	0.29139	280.381	18.88	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,474.78070		1.47478	1,452.59350	1.45259	1,474.781	18.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	621.90670		0.62191	641.87150	0.64187	621.907	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	474.20670		0.47421	460.97150	0.46097	474.207	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	601.87790		0.60188	621.60070	0.62160	601.878	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	504.17790		0.50418	490.70070	0.49070	504.178	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	633.43150		0.63343	653.53660	0.65354	633.432	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	457.83150		0.45783	444.73660	0.44474	457.832	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	582.62940		0.58263	602.12510	0.60213	582.629	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	534.92940		0.53493	521.22510	0.52123	534.929	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	385.49900		0.38550	400.24700	0.40025	385.499	17.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	999.89900		0.99990	981.44700	0.98145	999.899	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,194.91300		1.19491	1,221.86380	1.22186	1,194.913	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	119.31300		0.11931	113.06380	0.11306	119.313	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	699.88390		0.69988	720.79530	0.72080	699.884	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	374.28390		0.37428	361.99530	0.36200	374.284	14.67	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.23940		9.23940	9.27070	9.27070		15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	710.92580		0.71093	729.82440	0.72982	710.926	16.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,071.52580		1.07153	1,059.12440	1.05912	1,071.526	16.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,178.09880		1.17810	1,201.53180	1.20153	1,178.099	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	388.69880		0.38870	380.83180	0.38083	388.699	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,149.85140		1.14985	1,173.01790	1.17302	1,149.851	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	410.45140		0.41045	402.31790	0.40232	410.451	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,122.25040		1.12225	1,145.14570	1.14515	1,122.250	14.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	432.85040		0.43285	424.44570	0.42445	432.850	14.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,482.64040		1.48264	1,508.28120	1.50828	1,482.640	14.33	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	243.24040		0.24324	237.58120	0.23758	243.240	14.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.93800		9.93800	9.96110	9.96110		17.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,501.76350		1.50176	1,540.51150	1.54051	1,501.764	16.15	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	713.76350		0.71376	729.41150	0.72941	713.764	16.15	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,480.85490		1.48085	1,519.69480	1.51969	1,480.855	16.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	742.85490		0.74285	758.59480	0.75859	742.855	16.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,460.44200		1.46044	1,499.36510	1.49937	1,460.442	16.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	772.44200		0.77244	788.26510	0.78827	772.442	16.37	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.65600		8.65600	8.68030	8.68030		12.76	0.00	0	210.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	83,280.19020		0.83280	85,710.10780	0.85710	83,280.190	48.97	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	0.19020		0.00000	0.10780	0.00000	0.190	48.97	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	78,280.20110		0.78280	80,710.12750	0.80710	78,280.201	46.18	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	0.20110		0.00000	0.12750	0.00000	0.201	46.18	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	73,280.21310		0.73280	75,710.15240	0.75710	73,280.213	43.40	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	0.21310		0.00000	0.15240	0.00000	0.213	43.40	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	6,306.66570		0.06307	8,891.44800	0.08891	6,306.666	14.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	706.66570		0.00707	861.44800	0.00861	706.666	14.45	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	104.01420		0.00104	635.72480	0.00636	104.014	17.22	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	14,504.01420		0.14504	12,605.72480	0.12606	14,504.014	17.22	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	35,601.59060		0.35602	38,033.31180	0.38033	35,601.591	24.58	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	1.59060		0.00002	3.31180	0.00003	1.591	24.58	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	7,167.51940		0.07168	9,753.42720	0.09753	7,167.519	14.78	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	567.51940		0.00568	723.42720	0.00723	567.519	14.78	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.76110		8.76110	8.79400	8.79400		13.23	0.00	0	1,422.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	24,138.70750		0.24139	25,922.71810	0.25923	24,138.708	13.23	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	23,028.70750		0.23029	21,522.71810	0.21523	23,028.708	13.23	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	23,730.93380		0.23731	25,454.62230	0.25455	23,730.934	13.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	23,620.93380		0.23621	22,054.62230	0.22055	23,620.934	13.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	15,275.30770		0.15275	16,343.20040	0.16343	15,275.308	14.49	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	41,165.30770		0.41165	38,943.20040	0.38943	41,165.308	14.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	27,032.61360		0.27033	28,877.31910	0.28877	27,032.614	13.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	19,922.61360		0.19923	18,477.31910	0.18477	19,922.614	13.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	24,603.70100		0.24604	26,397.72070	0.26398	24,603.701	13.22	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	22,493.70100		0.22494	20,997.72070	0.20998	22,493.701	13.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.86380		8.86380	8.89700	8.89700		14.45	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	41,660.71930		0.41661	43,203.70620	0.43204	41,660.719	14.13	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	29,280.71930		0.29281	27,503.70620	0.27504	29,280.719	14.13	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	41,198.14250		0.41198	42,733.82140	0.42734	41,198.143	14.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	29,818.14250		0.29818	28,033.82140	0.28034	29,818.143	14.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	40,740.39360		0.40740	42,268.90830	0.42269	40,740.394	14.19	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	30,360.39360		0.30360	28,568.90830	0.28569	30,360.394	14.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.97250		8.97250	9.00580	9.00580		14.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	49,845.69010		0.49846	52,005.89030	0.52006	49,845.690	14.70	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	41,595.69010		0.41596	40,425.89030	0.40426	41,595.690	14.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	49,439.81790		0.49440	51,593.36000	0.51593	49,439.818	14.73		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	42,189.81790		0.42190	41,013.36000	0.41013	42,189.818	14.73		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	49,037.64940		0.49038	51,184.57370	0.51185	49,037.649	14.76		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	42,787.64940		0.42788	41,604.57370	0.41605	42,787.649	14.76		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.96160		13.96160	14.00120	14.00120		8.82		34,527,036.80	2,473	9,078.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,711.60000		1.71160	1,751.20000	1.75120	1,711.600	14.92		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	14.92		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,561.30000		1.56130	1,600.90000	1.60090	1,561.300	14.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,511.30000		1.51130	1,550.90020	1.55090	1,511.300	14.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00000		0.00000	0.00020	0.00000	0.000	14.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	511.61750		0.51162	551.25010	0.55125	511.618	21.43		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.01750		0.00002	0.05010	0.00005	0.018	21.43		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	31.90880		0.03191	72.46510	0.07247	31.909	8.82		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	20.30880		0.02031	21.26510	0.02127	20.309	8.82		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,461.30000		1.46130	1,500.90070	1.50090	1,461.300	14.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00000		0.00000	0.00070	0.00000	0.000	14.92		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	591.60870		0.59161	631.22230	0.63122	591.609	23.45		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.00870		0.00001	0.02230	0.00002	0.009	23.45		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	0.57330		0.00057	3.19190	0.00319	0.573	14.87		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	238.97330		0.23897	201.99190	0.20199	238.973	14.87		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	411.64770		0.41165	451.34830	0.45135	411.648	18.91		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	0.04770		0.00005	0.14830	0.00015	0.048	18.91		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	261.90720		0.26191	302.07820	0.30208	261.907	15.12		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	0.30720		0.00031	0.87820	0.00088	0.307	15.12		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.12790		14.12790	14.18050	14.18050		10.93		7,713,833.40	546	9,095.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	834.17770		0.83418	879.76370	0.87976	834.178	10.59		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	56.27770		0.05628	49.26370	0.04926	56.278	10.59		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	825.36950		0.82537	870.82190	0.87082	825.369	10.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	57.46950		0.05747	50.32190	0.05032	57.469	10.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	562.99280		0.56299	600.82110	0.60082	562.993	10.67	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	135.09280		0.13509	120.32110	0.12032	135.093	10.67	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	435.18150		0.43518	470.10240	0.47010	435.182	10.80	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	207.28150		0.20728	189.60240	0.18960	207.282	10.80	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	843.00900		0.84301	888.72630	0.88873	843.009	10.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	55.10900		0.05511	48.22630	0.04823	55.109	10.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	219.17780		0.21918	243.82310	0.24382	219.178	11.64	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	491.27780		0.49128	463.32310	0.46332	491.278	11.64	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	686.97240		0.68697	727.35720	0.72736	686.972	10.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	89.07240		0.08907	76.85720	0.07686	89.072	10.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.28920		14.28920	14.34210	14.34210		12.12	33,508,174.00	2,345	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	737.61850		0.73762	773.15430	0.77315	737.619	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	248.41850		0.24842	231.05430	0.23105	248.418	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	731.64400		0.73164	767.08420	0.76708	731.644	11.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	252.44400		0.25244	234.98420	0.23498	252.444	11.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	468.44130		0.46844	498.40080	0.49840	468.441	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	519.24130		0.51924	496.30080	0.49630	519.241	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	446.28440		0.44628	475.32420	0.47532	446.284	12.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	557.08440		0.55708	533.22420	0.53322	557.084	12.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	365.39670		0.36540	391.77950	0.39178	365.397	12.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	726.19670		0.72620	699.67950	0.69968	726.197	12.88	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	324.75100		0.32475	349.68900	0.34969	324.751	13.21	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	835.55100		0.83555	807.58900	0.80759	835.551	13.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,343.24710		1.34325	1,389.65750	1.38966	1,343.247	10.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	54.04710		0.05405	47.55750	0.04756	54.047	10.79	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	743.63090		0.74363	779.26650	0.77927	743.631	11.37	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	244.43090	0.24443	227.16650	0.22717	244.431	11.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	221.38850	0.22139	242.03420	0.24203	221.388	14.25	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,232.18850	1.23219	1,199.93420	1.19993	1,232.189	14.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,305.63050	2.30563	2,357.18760	2.35719	2,305.630	13.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.43050	0.01643	15.08760	0.01509	16.430	13.46	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.46060	14.46060	14.51360	14.51360		12.27	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	519.93670	0.51994	565.44340	0.56544	519.937	12.82	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	799.33670	0.79934	791.84340	0.79184	799.337	12.82	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	516.79000	0.51679	562.18760	0.56219	516.790	12.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	806.19000	0.80619	798.58760	0.79859	806.190	12.84	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	513.66560	0.51367	558.95400	0.55895	513.666	12.86	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	813.06560	0.81307	805.35400	0.80535	813.066	12.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.62390	14.62390	14.67680	14.67680		13.40	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	689.30060	0.68930	723.05640	0.72306	689.301	13.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	955.40060	0.95540	936.25640	0.93626	955.401	13.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	686.03170	0.68603	719.73680	0.71974	686.032	13.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	962.13170	0.96213	942.93680	0.94294	962.132	13.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	682.78110	0.68278	716.42980	0.71643	682.781	13.89	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	968.88110	0.96888	949.62980	0.94963	968.881	13.89	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10370	0.10370	0.10470	0.10470		29.49	2,537,020.50	24,465	22,003.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,030.00000	0.02030	2,130.00000	0.02130	2,030.000	16.43	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	16.43	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,030.00000	0.01030	1,130.00000	0.01130	1,030.000	18.07	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.07	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	68.37190	0.00068	150.05360	0.00150	68.372	24.05	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	38.37190	0.00038	20.05360	0.00020	38.372	24.05	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	0.00260	0.00000	0.08580	0.00000	0.003	29.49	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	630.00260	0.00630	530.08580	0.00530	630.003	29.49	0.00	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			0.10500		0.10500	0.10620	0.10620		16.08		28,350.00	270	24,116.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	156.74300		0.00157	188.12950	0.00188	156.743	16.08		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	656.74300		0.00657	568.12950	0.00568	656.743	16.08		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,511.34270		0.01511	1,625.87670	0.01626	1,511.343	16.65		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	11.34270		0.00011	5.87670	0.00006	11.343	16.65		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	625.03780		0.00625	713.19760	0.00713	625.038	15.04		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	125.03780		0.00125	93.19760	0.00093	125.038	15.04		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10630		0.10630	0.10750	0.10750		17.18		2,561,085.90	24,093	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	359.99760		0.00360	399.43400	0.00399	359.998	17.18		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	729.99760		0.00730	649.43400	0.00649	729.998	17.18		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,675.84800		0.01676	1,781.87440	0.01782	1,675.848	17.10		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	45.84800		0.00046	31.87440	0.00032	45.848	17.10		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	850.86150		0.00851	930.92490	0.00931	850.861	16.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	220.86150		0.00221	180.92490	0.00181	220.862	16.15		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.32030		11.32030	11.31400	11.31400		11.63		263,434,701.30	23,271	54,729.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	930.30000		0.93030	924.01420	0.92401	930.300	22.29		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.00000		0.00000	0.01420	0.00001	0.000	22.29		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	920.30000		0.92030	914.01430	0.91401	920.300	22.48		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.00000		0.00000	0.01430	0.00001	0.000	22.48		0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	520.32470		0.52032	514.04300	0.51404	520.325	27.67		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.02470		0.00002	0.04300	0.00004	0.025	27.67		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	500.32950		0.50033	494.05410	0.49405	500.329	27.03		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.02950		0.00003	0.05410	0.00005	0.030	27.03		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	980.30000		0.98030	974.01340	0.97401	980.300	21.32		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.00000		0.00000	0.01340	0.00001	0.000	21.32		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	320.49340		0.32049	314.50860	0.31451	320.493	21.25		0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	0.19340		0.00019	0.50860	0.00051	0.193	21.25		0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	221.02170		0.22102	215.98190	0.21598	221.022	18.04		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	0.72170		0.00072	1.98190	0.00198	0.722	18.04	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	880.30000		0.88030	874.01500	0.87401	880.300	23.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.00000		0.00000	0.01500	0.00002	0.000	23.26	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,020.30000		1.02030	1,014.01290	1.01401	1,020.300	20.54	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.00000		0.00000	0.01290	0.00001	0.000	20.54	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	1.43360		0.00143	2.94500	0.00295	1.434	16.73	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	181.13360		0.18113	188.94500	0.18895	181.134	16.73	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	370.40830		0.37041	364.26510	0.36427	370.408	22.86	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	0.10830		0.00011	0.26510	0.00027	0.108	22.86	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,820.30000		1.82030	1,814.00000	1.81400	1,820.300	17.61	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	17.61	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,470.30000		1.47030	1,464.00000	1.46400	1,470.300	17.61	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	17.61	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.46760		11.46760	11.47250	11.47250		11.38	60,812,682.80	5,303	33,500.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	43.24820		0.04325	41.75930	0.04176	43.248	14.89	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,215.64820		1.21565	1,209.25930	1.20926	1,215.648	14.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	559.73140		0.55973	556.71770	0.55672	559.731	11.04	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	82.13140		0.08213	74.21770	0.07422	82.131	11.04	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	552.22380		0.55222	549.10030	0.54910	552.224	11.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	84.62380		0.08462	76.60030	0.07660	84.624	11.05	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	544.76770		0.54477	541.53700	0.54154	544.768	11.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	87.16770		0.08717	79.03700	0.07904	87.168	11.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	574.90800		0.57491	572.11160	0.57211	574.908	11.02	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	77.30800		0.07731	69.61160	0.06961	77.308	11.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.61300		11.61300	11.61750	11.61750		12.50	426,882,267.00	36,759	22,043.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	588.57930		0.58858	574.50710	0.57451	588.579	11.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	235.57930		0.23558	217.00710	0.21701	235.579	11.98	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	600.25940		0.60026	586.31290	0.58631	600.259	11.94	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 14/06/2013	Foreign Exchange Future	11.24	Put	227.25940		0.22726	208.81290	0.20881	227.259	11.94	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	594.39750		0.59440	580.38700	0.58039	594.398	11.96	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	231.39750		0.23140	212.88700	0.21289	231.398	11.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.76830		11.76830	11.77270	11.77270		13.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	455.98360		0.45598	443.56440	0.44356	455.984	13.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	687.68360		0.68768	670.86440	0.67086	687.684	13.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	452.68540		0.45269	440.32340	0.44032	452.685	13.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	694.38540		0.69439	677.62340	0.67762	694.385	13.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	459.31200		0.45931	446.83200	0.44683	459.312	13.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	681.01200		0.68101	664.13200	0.66413	681.012	13.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.91760		11.91760	11.92000	11.92000		13.78	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,013.10670		1.01311	993.88280	0.99388	1,013.107	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	295.50670		0.29551	273.88280	0.27388	295.507	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	871.92190		0.87192	851.53940	0.85154	871.922	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	397.32190		0.39732	374.53940	0.37454	397.322	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	846.15890		0.84616	825.74380	0.82574	846.159	13.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	421.55890		0.42156	398.74380	0.39874	421.559	13.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	821.13280		0.82113	800.72130	0.80072	821.133	13.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	446.53280		0.44653	423.72130	0.42372	446.533	13.17	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.30087		114.30087	114.28200	114.28200			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,310.87000		3.31087	3,292.00000	3.29200	3,310.870		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	3,300.87000		3.30087	3,282.00000	3.28200	3,300.870		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	3,290.87000		3.29087	3,272.00000	3.27200	3,290.870		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			113.83758		113.83758	113.81661	113.81661			0.00	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	7,847.58000		7.84758	7,826.61000	7.82661	7,847.580		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	7,837.58000		7.83758	7,816.61000	7.81661	7,837.580		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	7,827.58000		7.82758	7,806.61000	7.80661	7,827.580		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			119.03741		119.03741	118.55875	118.55875			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,047.41000		6.04741	5,568.75000	5.56875	6,047.410		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	6,037.41000		6.03741	5,558.75000	5.55875	6,037.410		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	6,027.41000		6.02741	5,548.75000	5.54875	6,027.410		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			487.31300		487.31300	486.60900	486.60900			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			493.42000		493.42000	492.70500	492.70500			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			434.90200		434.90200	434.24600	434.24600			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			440.35300		440.35300	439.68700	439.68700			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.13010		9.13010	9.15180	9.15180		11.67	15,977,675.00	1,750	6,601.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	830.10000		0.83010	851.80000	0.85180	830.100	29.99	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	29.99	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	670.10000		0.67010	691.80000	0.69180	670.100	30.54	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	30.54	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,090.90000		1.09090	1,112.60000	1.11260	1,090.900	27.38	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	27.38	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,040.90000		1.04090	1,062.60000	1.06260	1,040.900	28.09	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	28.09	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	990.90000		0.99090	1,012.60000	1.01260	990.900	28.79	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	28.79	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.17990		9.17990	9.20690	9.20690		9.55	7,343,920.00	800	7,899.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	822.70810		0.82271	848.21530	0.84822	822.708	11.26	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	11.40810		0.01141	9.91530	0.00992	11.408	11.26	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	774.53340		0.77453	799.89280	0.79989	774.533	11.02	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	13.23340		0.01323	11.59280	0.01159	13.233	11.02	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	687.30960		0.68731	712.35820	0.71236	687.310	10.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	17.40960		0.01741	15.45820	0.01546	17.410	10.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	871.14620		0.87115	896.78750	0.89679	871.146	11.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	9.84620		0.00985	8.48750	0.00849	9.846	11.50	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.22830		9.22830	9.25580	9.25580			0.00	0	8,007.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	468.30000		0.46830	495.80000	0.49580	468.300		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	488.30000		0.48830	515.80000	0.51580	488.300		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	478.30000		0.47830	505.80000	0.50580	478.300		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			9.27980		9.27980	9.30700	9.30700		11.61	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	581.81390		0.58181	591.78600	0.59179	581.814	11.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	192.01390		0.19201	174.78600	0.17479	192.014	11.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	575.64690		0.57565	585.48870	0.58549	575.647	11.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	195.84690		0.19585	178.48870	0.17849	195.847	11.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	569.52630		0.56953	579.23930	0.57924	569.526	11.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	199.72630		0.19973	182.23930	0.18224	199.726	11.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.32810		9.32810	9.35580	9.35580		12.10	0.00	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	402.61670		0.40262	402.83100	0.40283	402.617	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	534.51670		0.53452	507.03100	0.50703	534.517	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	399.09360		0.39909	399.26670	0.39927	399.094	12.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	540.99360		0.54099	513.46670	0.51347	540.994	12.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	395.60670		0.39561	395.73620	0.39574	395.607	12.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	547.50670		0.54751	519.93620	0.51994	547.507	12.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.64040		9.64040	9.64930	9.64930		13.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,484.87370		2.48487	2,512.85860	2.51286	2,484.874	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	94.47370		0.09447	113.55860	0.11356	94.474	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,440.54630		2.44055	2,469.06230	2.46906	2,440.546	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	100.14630		0.10015	119.76230	0.11976	100.146	13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,396.47920		2.39648	2,425.52620	2.42553	2,396.479	13.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	106.07920		0.10608	126.22620	0.12623	106.079	13.04	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.79980		8.79980	8.80510	8.80510		11.07	739,183.20	84	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,046.20000		1.04620	1,051.50000	1.05150	1,046.200	46.39	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	46.39	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	996.20000		0.99620	1,001.50000	1.00150	996.200	48.43	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	48.43	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	946.20040		0.94620	951.50000	0.95150	946.200	50.48	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00040		0.00000	0.00000	0.00000	0.000	50.48	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	449.80820		0.44981	455.11020	0.45511	449.808	28.82	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.00820		0.00001	0.01020	0.00001	0.008	28.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88980		8.88980	8.90210	8.90210		13.45	88,898.00	10	35.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	376.26070		0.37626	383.88510	0.38389	376.261	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	136.46070		0.13646	131.78510	0.13179	136.461	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	369.95380		0.36995	377.54180	0.37754	369.954	13.31	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	140.15380		0.14015	135.44180	0.13544	140.154	13.31	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	382.63250		0.38263	390.29230	0.39029	382.633	13.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	132.83250		0.13283	128.19230	0.12819	132.833	13.29	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.97480		8.97480	8.98770	8.98770		12.43	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	327.05740		0.32706	333.35160	0.33335	327.057	12.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	302.25740		0.30226	295.65160	0.29565	302.257	12.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	322.88700		0.32289	328.76500	0.32877	322.887	12.46	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	308.08700		0.30809	301.06500	0.30107	308.087	12.46	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	331.75210		0.33175	337.98730	0.33799	331.752	12.42	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	296.95210		0.29695	290.28730	0.29029	296.952	12.42	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			0.35240		0.35240	0.38120	0.38120			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.65580		0.65580	0.70260	0.70260			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			0.25240		0.25240	0.28130	0.28130			0.00	0	31,310.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.31520		0.31520	0.31510	0.31510			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	0.00000	0.00000			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			210.31000		210.31000	389.66000	389.66000			0.00	0	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			0.09170		0.09170	0.09760	0.09760			0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.00020		0.00020	0.00070	0.00070			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			10,675.03700		10,675.03700	9,523.92040	9,523.92040			0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05830		0.05830	0.06270	0.06270			0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			24,708.74060		24,708.74060	23,345.57400	23,345.57400			0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			7,466.08290		7,466.08290	8,865.47410	8,865.47410			0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.01590		0.01590	0.01580	0.01580			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01460		0.01460	0.01450	0.01450			0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.32790		0.32790	0.34030	0.34030			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.21070		0.21070	0.20250	0.20250			0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.02480		0.02480	0.02680	0.02680			0.00	0	100,000.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.36060		9.36060	9.34480	9.34480		9.53	149,769.60	16	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	320.60000		0.32060	304.95700	0.30496	320.600	14.10	0.00	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	0.00000		0.00000	0.15700	0.00016	0.000	14.10	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	855.00000		0.85500	839.20000	0.83920	855.000	16.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	805.00000		0.80500	789.20000	0.78920	805.000	16.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	360.60000		0.36060	344.89110	0.34489	360.600	14.69	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	0.00000		0.00000	0.09110	0.00009	0.000	14.69	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	905.00000		0.90500	889.20000	0.88920	905.000	16.15	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.15	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.48820		9.48820	9.48290	9.48290		11.69	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	424.38330		0.42438	423.17730	0.42318	424.383	11.29	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	86.18330		0.08618	90.27730	0.09028	86.183	11.29	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	417.33290		0.41733	416.28020	0.41628	417.333	11.30	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	89.13290		0.08913	93.38020	0.09338	89.133	11.30	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	431.50130		0.43150	430.14390	0.43014	431.501	11.28	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	83.30130		0.08330	87.24390	0.08724	83.301	11.28	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.61530		9.61530	9.61090	9.61090		13.25	0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	388.98770		0.38899	396.23040	0.39623	388.988	13.13	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	323.68770		0.32369	335.33040	0.33533	323.688	13.13	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	384.52730		0.38453	391.88160	0.39188	384.527	13.16	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	329.22730		0.32923	340.98160	0.34098	329.227	13.16	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	393.49480		0.39349	400.62470	0.40062	393.495	13.11	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	318.19480		0.31819	329.72470	0.32972	318.195	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.88000		11.88000	11.88310	11.88310		13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	616.48810		0.61649	1,900.93120	1.90093	616.488	13.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	646.48810		0.64649	1,927.83120	1.92783	646.488	13.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	624.23790		0.62424	1,909.29470	1.90929	624.238	13.70	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	634.23790		0.63424	1,916.19470	1.91619	634.238	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.90	Call	620.32950		0.62033	1,905.10890	1.90511	620.329	13.72	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	640.32950		0.64033	1,922.00890	1.92201	640.329	13.72	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.31060		7.31060	7.30170	7.30170		10.42	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	83.87490		0.08387	79.16610	0.07917	83.875	11.06	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	23.27490		0.02327	27.46610	0.02747	23.275	11.06	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	76.60550		0.07661	72.26010	0.07226	76.606	10.93	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	26.00550		0.02601	30.56010	0.03056	26.006	10.93	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	69.61090		0.06961	65.63840	0.06564	69.611	10.80	0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	29.01090		0.02901	33.93840	0.03394	29.011	10.80	0.00	0	5,000.00
DAUS	On 19/12/2012	Any day expiry			8.65250		8.65250	8.68460	8.68460		11.37	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	11.42970		0.01143	19.82830	0.01983	11.430	12.86	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	158.92970		0.15893	135.22830	0.13523	158.930	12.86	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	10.24650		0.01025	17.98560	0.01799	10.247	12.96	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	167.74650		0.16775	143.38560	0.14339	167.747	12.96	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	3.73450		0.00373	7.18640	0.00719	3.734	13.86	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	251.23450		0.25123	222.58640	0.22259	251.235	13.86	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	12.73940		0.01274	21.83680	0.02184	12.739	12.76	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	150.23940		0.15024	127.23680	0.12724	150.239	12.76	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.65680		8.65680	8.69240	8.69240		11.22	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	936.88720		0.93689	972.46740	0.97247	936.887	18.99	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.08720		0.00009	0.06740	0.00007	0.087	18.99	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	806.97170		0.80697	842.54060	0.84254	806.972	17.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.17170		0.00017	0.14060	0.00014	0.172	17.43	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	657.22840		0.65723	692.73540	0.69274	657.228	15.75	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.42840		0.00043	0.33540	0.00034	0.428	15.75	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	189.41150		0.18941	219.83600	0.21984	189.412	11.91	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	22.61150		0.02261	17.43600	0.01744	22.612	11.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.50	Call	181.32760	0.18133	211.46120	0.21146	181.328	11.86	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.50	Put	24.52760	0.02453	19.06120	0.01906	24.528	11.86	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.51	Call	173.37680	0.17338	203.20710	0.20321	173.377	11.82	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.51	Put	26.57680	0.02658	20.80710	0.02081	26.577	11.82	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.59	Call	115.29320	0.11529	142.19900	0.14220	115.293	11.48	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.59	Put	48.49320	0.04849	39.79900	0.03980	48.493	11.48	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.72	Call	52.25650	0.05226	68.20220	0.06820	52.256	11.77	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	8.72	Put	115.45650	0.11546	95.80220	0.09580	115.456	11.77	0.00	0	0.00	
DAUS	On 27/12/2012	Any day expiry	9.02	Call	7.39210	0.00739	11.35020	0.01135	7.392	14.12	0.00	0	7,530.00	
DAUS	On 27/12/2012	Any day expiry	9.02	Put	370.59210	0.37059	338.95020	0.33895	370.592	14.12	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry			8.70490	8.70490	8.73800	8.73800		11.91	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.72	Call	142.43030	0.14243	162.54930	0.16255	142.430	12.02	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.72	Put	157.53030	0.15753	144.54930	0.14455	157.530	12.02	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	9.02	Call	59.42070	0.05942	69.20160	0.06920	59.421	13.66	0.00	0	6,625.00	
DAUS	On 29/01/2013	Any day expiry	9.02	Put	374.52070	0.37452	351.20160	0.35120	374.521	13.66	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.61	Call	199.62050	0.19962	223.35340	0.22335	199.620	11.89	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.61	Put	104.72050	0.10472	95.35340	0.09535	104.720	11.89	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.62	Call	193.76610	0.19377	217.30200	0.21730	193.766	11.89	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.62	Put	108.86610	0.10887	99.30200	0.09930	108.866	11.89	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Call	857.79940	0.85780	889.81280	0.88981	857.799	13.92	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.89940	0.00290	1.81280	0.00181	2.899	13.92	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.00	Call	710.76720	0.71077	741.98770	0.74199	710.767	13.19	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.00	Put	5.86720	0.00587	3.98770	0.00399	5.867	13.19	0.00	0	6,625.00	
DAUS	On 29/01/2013	Any day expiry	8.60	Call	205.58200	0.20558	229.50980	0.22951	205.582	11.89	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.60	Put	100.68200	0.10068	91.50980	0.09151	100.682	11.89	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry			8.73800	8.73800	8.77090	8.77090		12.80	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.62	Call	262.46260	0.26246	282.36050	0.28236	262.463	12.61	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.62	Put	144.46260	0.14446	131.46050	0.13146	144.463	12.61	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
DAUS	On 26/02/2013	Any day expiry	8.72	Call	210.43990		0.21044	228.63140	0.22863	210.440	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	192.43990		0.19244	177.73140	0.17773	192.440	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	273.84290		0.27384	294.09060	0.29409	273.843	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	135.84290		0.13584	123.19060	0.12319	135.843	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	112.92070		0.11292	124.35400	0.12435	112.921	14.11	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	394.92070		0.39492	373.45400	0.37345	394.921	14.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	268.11120		0.26811	288.18440	0.28818	268.111	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	140.11120		0.14011	127.28440	0.12728	140.111	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	896.09170		0.89609	926.94330	0.92694	896.092	13.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	8.09170		0.00809	6.04330	0.00604	8.092	13.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	752.47060		0.75247	782.24980	0.78225	752.471	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	14.47060		0.01447	11.34980	0.01135	14.471	12.99	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.77040		8.77040	8.80340	8.80340		13.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	158.22660		0.15823	168.40210	0.16840	158.227	14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	447.82660		0.44783	425.00210	0.42500	447.827	14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	168.47170		0.16847	179.26660	0.17927	168.472	14.62	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	418.07170		0.41807	395.86660	0.39587	418.072	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	163.26170		0.16326	173.74090	0.17374	163.262	14.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	432.86170		0.43286	410.34090	0.41034	432.862	14.71	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	160.72240		0.16072	171.04880	0.17105	160.722	14.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	440.32240		0.44032	417.64880	0.41765	440.322	14.75	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	796.35800		0.79636	823.95940	0.82396	796.358	13.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	25.95800		0.02596	20.55940	0.02056	25.958	13.18	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.80660		8.80660	8.83970	8.83970		14.01	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	219.95550		0.21996	230.83440	0.23083	219.955	15.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	453.35550		0.45336	431.13440	0.43113	453.356	15.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	217.13520		0.21714	227.87250	0.22787	217.135	15.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	460.53520		0.46054	438.17250	0.43817	460.535	15.04	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
DAUS	On 26/04/2013	Any day expiry	9.06	Call	214.35340		0.21435	224.95490	0.22495	214.353	15.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	467.75340		0.46775	445.25490	0.44525	467.753	15.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	845.00560		0.84501	872.11610	0.87212	845.006	13.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	38.40560		0.03841	32.41610	0.03242	38.406	13.29	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	225.72200		0.22572	236.88280	0.23688	225.722	14.91	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	439.12200		0.43912	417.18280	0.41718	439.122	14.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.90780		8.90780	8.94100	8.94100		14.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	307.91400		0.30791	321.50670	0.32151	307.914	15.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	610.11400		0.61011	590.50670	0.59051	610.114	15.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	188.70380		0.18870	197.04580	0.19705	188.704	17.83	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,080.90380		1.08090	1,056.04580	1.05605	1,080.904	17.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	313.49090		0.31349	327.28340	0.32728	313.491	15.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	595.69090		0.59569	576.28340	0.57628	595.691	15.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	310.68720		0.31069	324.38080	0.32438	310.687	15.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	602.88720		0.60289	583.38080	0.58338	602.887	15.72	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			8.94820		8.94820	8.98150	8.98150		14.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	331.67010		0.33167	347.80510	0.34781	331.670	16.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	683.47010		0.68347	666.30510	0.66631	683.470	16.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	329.01480		0.32901	345.05650	0.34506	329.015	16.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	690.81480		0.69081	673.55650	0.67356	690.815	16.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	220.89860		0.22090	232.81950	0.23282	220.899	17.77	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,112.69860		1.11270	1,091.31950	1.09132	1,112.699	17.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	348.18680		0.34819	364.88160	0.36488	348.187	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	639.98680		0.63999	623.38160	0.62338	639.987	15.81	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	334.35520		0.33436	350.58120	0.35058	334.355	15.97	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	676.15520		0.67616	659.08120	0.65908	676.155	15.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.98070		8.98070	9.01400	9.01400		15.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	367.38470		0.36738	385.56530	0.38557	367.385	16.03	0.00	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 23/09/2013	Any day expiry	9.31	Put	696.68470		0.69668	681.56530	0.68157	696.685	16.03	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	245.93340		0.24593	259.83570	0.25984	245.933	17.80	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,145.23340		1.14523	1,125.83570	1.12584	1,145.233	17.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	375.80250		0.37580	394.24190	0.39424	375.803	15.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	675.10250		0.67510	660.24190	0.66024	675.103	15.94	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	372.96890		0.37297	391.32270	0.39132	372.969	15.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	682.26890		0.68227	667.32270	0.66732	682.269	15.97	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	370.16210		0.37016	388.43060	0.38843	370.162	16.00	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	689.46210		0.68946	674.43060	0.67443	689.462	16.00	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.68478		113.68478	113.44557	113.44557			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	674.78000		0.67478	435.57000	0.43557	674.780		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	694.78000		0.69478	455.57000	0.45557	694.780		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	684.78000		0.68478	445.57000	0.44557	684.780		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
ES33	On 07/02/2013	Bond Future			8.73325		91.40534	8.75969	91.17783			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	1,690.59000		1.69059	1,918.10000	1.91810	1,690.590		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	1,601.90000		1.60190	1,829.41000	1.82941	1,601.900		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

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	8.56	Put	1,513.34000	1.51334	1,740.85000	1.74085	1,513.340	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			435.06700	435.06700	434.41200	434.41200		4,350,670.00	1	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	20,770.00000	2.07700	14,220.00000	1.42200	20,770.000	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	20,670.00000	2.06700	14,120.00000	1.41200	20,670.000	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	20,570.00000	2.05700	14,020.00000	1.40200	20,570.000	0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.52000	440.52000	439.85500	439.85500		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	75,300.00000	7.53000	68,650.00000	6.86500	75,300.000	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	75,200.00000	7.52000	68,550.00000	6.85500	75,200.000	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	75,100.00000	7.51000	68,450.00000	6.84500	75,100.000	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			200.12900	200.12900	200.16200	200.16200		4,002,580.00	2	610.00
IGOV	On 02/05/2013	Index Future			202.63800	202.63800	202.67000	202.67000		0.00	0	0.00
ILBI	On 07/02/2013	Index Future			534.87200	534.87200	535.07600	535.07600		74,882,080.00	14	183.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.09000		94.91000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.00000		95.00000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.97000		95.03000	4.97000	95.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.93000		95.07000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.90000		95.10000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.89000		95.11000	4.90000	95.10000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.95000		95.05000	4.97000	95.03000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.05000		94.95000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.17000		94.83000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.30000		94.70000	5.34000	94.66000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.31260		7.31260	7.29710	7.29710		11.82		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	1,025.30000		1.02530	1,009.80000	1.00980	1,025.300	40.15		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	40.15		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	975.30000		0.97530	959.80000	0.95980	975.300	42.66		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00000		0.00000	0.00000	0.00000	0.000	42.66		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	925.30000		0.92530	909.80000	0.90980	925.300	45.18		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	45.18		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	862.60000		0.86260	847.10010	0.84710	862.600	48.34		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00000		0.00000	0.00010	0.00000	0.000	48.34		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	682.60220		0.68260	667.10710	0.66711	682.602	48.30		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.00220		0.00000	0.00710	0.00001	0.002	48.30		0.00	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 18/03/2013	Foreign Exchange Future			7.37150		7.37150	7.36200	7.36200		9.04	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	486.81210		0.48681	477.93960	0.47794	486.812	9.77	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	15.31210		0.01531	15.93960	0.01594	15.312	9.77	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	477.59690		0.47760	468.77830	0.46878	477.597	9.74	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	16.09690		0.01610	16.77830	0.01678	16.097	9.74	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	496.06320		0.49606	487.13830	0.48714	496.063	9.80	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	14.56320		0.01456	15.13830	0.01514	14.563	9.80	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.41790		7.41790	7.40710	7.40710		11.19	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	268.53220		0.26853	262.67770	0.26268	268.532	11.17	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	200.63220		0.20063	205.57770	0.20558	200.632	11.17	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	263.33560		0.26334	257.63020	0.25763	263.336	11.18	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	205.43560		0.20544	210.53020	0.21053	205.436	11.18	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	273.79750		0.27380	267.79640	0.26780	273.798	11.17	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	195.89750		0.19590	200.69640	0.20070	195.898	11.17	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			6.86932		109.84206	6.89041	109.68490			0.00	0	1,633.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,263.33000		1.26333	1,106.17000	1.10617	1,263.330		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	1,336.75000		1.33675	1,179.59000	1.17959	1,336.750		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,410.10000		1.41010	1,252.94000	1.25294	1,410.100		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			6.92158		107.24791	6.94345	107.08838			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,004.49000		1.00449	844.96000	0.84496	1,004.490		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	860.11000		0.86011	700.58000	0.70058	860.110		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	932.33000		0.93233	772.80000	0.77280	932.330		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			6.97515		108.68485	6.99772	108.52405			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,215.03000		2.21503	2,054.23000	2.05423	2,215.030		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	2,284.40000		2.28440	2,123.60000	2.12360	2,284.400		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	2,353.71000		2.35371	2,192.91000	2.19291	2,353.710		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			5.40475		124.87393	5.43171	124.80197		2.00	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,312.12000		2.31212	2,241.45000	2.24145	2,312.120	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	4.32000		0.00432	5.61000	0.00561	4.320	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,879.70000		2.87970	2,808.06000	2.80806	2,879.700	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.88000		0.00088	1.20000	0.00120	0.880	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,394.98000		3.39498	3,323.08000	3.32308	3,394.980	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.15000		0.00015	0.21000	0.00021	0.150	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,523.46000		3.52346	3,451.54000	3.45154	3,523.460	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.09000		0.00009	0.13000	0.00013	0.090	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,651.78000		3.65178	3,579.85000	3.57985	3,651.780	2.15	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.05000		0.00005	0.08000	0.00008	0.050	2.15	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.42080		119.57170	5.45105	119.49826		2.04	0.00	0	182.00
R157	On 02/05/2013	Bond Future	5.35	Call	517.43000		0.51743	486.69000	0.48669	517.430	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	689.55000		0.68955	732.25000	0.73225	689.550	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	528.80000		0.52880	497.59000	0.49759	528.800	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	676.59000		0.67659	718.82000	0.71882	676.590	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	506.21000		0.50621	475.94000	0.47594	506.210	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	702.67000		0.70267	745.84000	0.74584	702.670	2.03	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.45125		116.05342	5.49110	115.97821		1.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	1,002.22000		1.00222	961.92000	0.96192	1,002.220	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	702.98000		0.70298	737.89000	0.73789	702.980	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	980.68000		0.98068	940.91000	0.94091	980.680	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	719.08000		0.71908	754.52000	0.75452	719.080	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	991.42000		0.99142	951.38000	0.95138	991.420	1.92	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	711.00000		0.71100	746.17000	0.74617	711.000	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			7.32704		128.83483	7.34811	128.61999		12.44	0.00	0	49,121.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,173.47000		1.17347	1,128.57000	1.12857	1,173.470	12.34	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,574.05000		4.57405	4,743.99000	4.74399	4,574.050	12.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,136.67000		2.13667	2,061.38000	2.06138	2,136.670	12.44	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,926.52000		2.92652	3,066.07000	3.06607	2,926.520	12.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,487.53000		3.48753	3,377.72000	3.37772	3,487.530	12.59	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,738.88000		1.73888	1,843.91000	1.84391	1,738.880	12.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,774.72000		9.77472	9,581.11000	9.58111	9,774.720	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	179.09000		0.17909	200.32000	0.20032	179.090	13.04	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,318.14000		11.31814	11,115.99000	11.11599	11,318.140	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	93.25000		0.09325	105.94000	0.10594	93.250	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,172.16000		5.17216	5,029.34000	5.02934	5,172.160	12.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	954.94000		0.95494	1,026.96000	1.02696	954.940	12.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,102.59000		7.10259	6,932.66000	6.93266	7,102.590	12.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	484.54000		0.48454	529.45000	0.52945	484.540	12.89	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,748.81000		11.74881	11,544.85000	11.54485	11,748.810	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	77.05000		0.07705	87.93000	0.08793	77.050	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	8.45	Call	10,887.93000		10.88793	10,687.82000	10.68782	10,887.930	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	112.38000		0.11238	127.11000	0.12711	112.380	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,059.93000		11.05993	10,858.97000	10.85897	11,059.930	13.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	104.35000		0.10435	118.23000	0.11823	104.350	13.04	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.38777		130.38158	7.40955	130.16360		12.59	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,155.44000		4.15544	4,056.49000	4.05649	4,155.440	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,932.96000		3.93296	4,051.99000	4.05199	3,932.960	12.57	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,055.58000		4.05558	3,958.35000	3.95835	4,055.580	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	4,033.23000		4.03323	4,153.98000	4.15398	4,033.230	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,105.34000		4.10534	4,007.25000	4.00725	4,105.340	12.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,982.87000		3.98287	4,102.76000	4.10276	3,982.870	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.52782		128.60813	7.55115	128.38437		13.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,758.70000		9.75870	9,620.87000	9.62087	9,758.700	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,067.74000		4.06774	4,153.67000	4.15367	4,067.740	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,816.45000		9.81645	9,678.15000	9.67815	9,816.450	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,035.57000		4.03557	4,121.03000	4.12103	4,035.570	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,874.31000		9.87431	9,735.55000	9.73555	9,874.310	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,003.61000		4.00361	4,088.61000	4.08861	4,003.610	13.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,416.98000		13.41698	13,252.73000	13.25273	13,416.980	13.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,411.42000		2.41142	2,470.93000	2.47093	2,411.420	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
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			217.63533		217.63533	217.61136	217.61136			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,645.33000		4.64533	4,621.36000	4.62136	4,645.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,635.33000		4.63533	4,611.36000	4.61136	4,635.330		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	4,625.33000		4.62533	4,601.36000	4.60136	4,625.330		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			287.58249		287.58249	287.40862	287.40862			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,592.49000		8.59249	8,418.62000	8.41862	8,592.490		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	8,582.49000		8.58249	8,408.62000	8.40862	8,582.490		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	8,572.49000		8.57249	8,398.62000	8.39862	8,572.490		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			291.18728		291.18728	291.01026	291.01026			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,797.28000		8.79728	8,620.26000	8.62026	8,797.280		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	8,787.28000		8.78728	8,610.26000	8.61026	8,787.280		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	8,777.28000		8.77728	8,600.26000	8.60026	8,777.280		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.04590		107.74246	5.05643	107.72324		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	178.55000		0.17855	172.63000	0.17263	178.550		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	298.91000		0.29891	312.21000	0.31221	298.910		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,018.09000		1.01809	1,000.48000	1.00048	1,018.090		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	13.09000		0.01309	14.70000	0.01470	13.090		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,079.33000		2.07933	2,060.13000	2.06013	2,079.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.08000		0.00008	0.10000	0.00010	0.080	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,168.17000		2.16817	2,148.96000	2.14896	2,168.170	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.05000		0.00005	0.06000	0.00006	0.050	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,256.92000		2.25692	2,237.70000	2.23770	2,256.920	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.03000		0.00003	0.03000	0.00003	0.030	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.01630		109.03604	5.02876	109.01608		1.23	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	7.19000		0.00719	6.87000	0.00687	7.190	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,570.40000		1.57040	1,590.04000	1.59004	1,570.400	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	7.63000		0.00763	7.30000	0.00730	7.630	1.17	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,554.50000		1.55450	1,574.13000	1.57413	1,554.500	1.17	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	6.77000		0.00677	6.47000	0.00647	6.770	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,586.31000		1.58631	1,605.97000	1.60597	1,586.310	1.16	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.86648		107.56869	4.88496	107.54839		1.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	393.20000		0.39320	384.29000	0.38429	393.200	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	466.29000		0.46629	477.68000	0.47768	466.290	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	398.40000		0.39840	389.41000	0.38941	398.400	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	460.49000		0.46049	471.80000	0.47180	460.490	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	388.04000		0.38804	379.21000	0.37921	388.040	1.05	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	472.13000		0.47213	483.60000	0.48360	472.130	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
R202	On 07/02/2013	Bond Future			216.78287		216.78287	216.74350	216.74350			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	11,792.87000		11.79287	11,753.50000	11.75350	11,792.870		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	11,782.87000		11.78287	11,743.50000	11.74350	11,782.870		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	11,772.87000		11.77287	11,733.50000	11.73350	11,772.870		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			219.50029	219.50029	219.45969	219.45969			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,460.29000	8.46029	8,419.69000	8.41969	8,460.290		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	8,450.29000	8.45029	8,409.69000	8.40969	8,450.290		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	8,440.29000	8.44029	8,399.69000	8.39969	8,440.290		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			5.86849	112.86442	5.90015	112.73168		4.24	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	240.84000	0.24084	216.63000	0.21663	240.840	4.15	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,629.74000	1.62974	1,738.27000	1.73827	1,629.740	4.15	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,358.16000	1.35816	1,271.90000	1.27190	1,358.160	4.27	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	350.55000	0.35055	397.03000	0.39703	350.550	4.27	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,500.69000	2.50069	2,385.61000	2.38561	2,500.690	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	93.70000	0.09370	111.36000	0.11136	93.700	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,874.20000	2.87420	2,753.87000	2.75387	2,874.200	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	59.84000	0.05984	72.25000	0.07225	59.840	4.38	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,256.96000	3.25696	3,132.65000	3.13265	3,256.960	4.41	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	37.12000	0.03712	45.55000	0.04555	37.120	4.41	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,393.18000	4.39318	4,262.78000	4.26278	4,393.180	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	8.07000	0.00807	10.41000	0.01041	8.070	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,221.32000	5.22132	5,089.33000	5.08933	5,221.320	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	2.15000	0.00215	2.90000	0.00290	2.150	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,686.11000	2.68611	2,568.24000	2.56824	2,686.110	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	75.20000	0.07520	90.07000	0.09007	75.200	4.37	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.90628	110.06302	5.94006	109.92815		4.34	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,163.46000	1.16346	1,101.17000	1.10117	1,163.460	4.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	1,188.56000		1.18856	1,261.14000	1.26114	1,188.560	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,183.74000		1.18374	1,120.73000	1.12073	1,183.740	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,168.88000		1.16888	1,240.74000	1.24074	1,168.880	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,143.38000		1.14338	1,081.82000	1.08182	1,143.380	4.32	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,208.46000		1.20846	1,281.77000	1.28177	1,208.460	4.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.99810		108.93073	6.03719	108.79237		4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,818.56000		1.81856	1,751.73000	1.75173	1,818.560	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,811.83000		1.81183	1,883.36000	1.88336	1,811.830	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,836.87000		1.83687	1,769.61000	1.76961	1,836.870	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,794.73000		1.79473	1,865.83000	1.86583	1,794.730	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,800.76000		1.80076	1,734.36000	1.73436	1,800.760	4.40	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,829.46000		1.82946	1,901.42000	1.90142	1,829.460	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			6.10512		110.36346	6.12622	110.25524		5.82	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,888.93000		5.88893	5,782.80000	5.78280	5,888.930	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	10.53000		0.01053	12.62000	0.01262	10.530	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,646.26000		6.64626	6,539.00000	6.53900	6,646.260	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	4.18000		0.00418	5.14000	0.00514	4.180	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,984.35000		8.98435	8,876.18000	8.87618	8,984.350	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.14000		0.00014	0.19000	0.00019	0.140	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,214.87000		9.21487	9,106.68000	9.10668	9,214.870	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.10000		0.00010	0.13000	0.00013	0.100	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,444.76000		9.44476	9,336.56000	9.33656	9,444.760	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.07000		0.00007	0.09000	0.00009	0.070	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.14904		111.68850	6.17132	111.57848		5.97	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,044.23000		2.04423	1,986.94000	1.98694	2,044.230	5.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	1,301.48000		1.30148	1,354.21000	1.35421	1,301.480	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,072.79000		2.07279	2,014.97000	2.01497	2,072.790	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,281.06000		1.28106	1,333.26000	1.33326	1,281.060	5.99	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,015.89000		2.01589	1,959.11000	1.95911	2,015.890	5.98	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,322.15000		1.32215	1,375.39000	1.37539	1,322.150	5.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.25249		110.67703	6.27751	110.56423		6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,644.34000		2.64434	2,589.38000	2.58938	2,644.340	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,430.26000		2.43026	2,488.10000	2.48810	2,430.260	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,668.25000		2.66825	2,612.97000	2.61297	2,668.250	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,409.17000		2.40917	2,466.69000	2.46669	2,409.170	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,579.62000		4.57962	4,503.95000	4.50395	4,579.620	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,270.83000		1.27083	1,307.96000	1.30796	1,270.830	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,620.55000		2.62055	2,565.91000	2.56591	2,620.550	6.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,451.49000		2.45149	2,509.65000	2.50965	2,451.490	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			5.04310		102.76211	5.05408	102.75216		0.63	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	18.83000		0.01883	17.89000	0.01789	18.830	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	276.08000		0.27608	285.09000	0.28509	276.080	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	82.83000		0.08283	79.42000	0.07942	82.830	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	121.93000		0.12193	128.47000	0.12847	121.930	0.63	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	817.48000		0.81748	807.56000	0.80756	817.480	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.12000		0.00012	0.15000	0.00015	0.120	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	862.19000		0.86219	852.26000	0.85226	862.190	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.07000		0.00007	0.09000	0.00009	0.070	0.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.05	Call	906.90000		0.90690	896.96000	0.89696	906.900	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.04000		0.00004	0.05000	0.00005	0.040	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.98579		103.99575	5.00129	103.98517		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	1,092.51000		1.09251	1,103.09000	1.10309	1,092.510	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.03000		0.00003	0.02000	0.00002	0.030	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,085.57000		1.08557	1,096.14000	1.09614	1,085.570	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	1,099.46000		1.09946	1,110.04000	1.11004	1,099.460	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.92430		103.04098	3.98377	103.03031		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	98.28000		0.09828	91.28000	0.09128	98.280	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	30.90000		0.03090	34.57000	0.03457	30.900	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	99.49000		0.09949	92.44000	0.09244	99.490	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	30.32000		0.03032	33.94000	0.03394	30.320	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	97.07000		0.09707	90.11000	0.09011	97.070	0.15	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	31.49000		0.03149	35.20000	0.03520	31.490	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			6.36874		105.42540	6.39496	105.27626		7.01	0.00	0	11,310.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,053.20000		7.05320	6,906.03000	6.90603	7,053.200	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	8.19000		0.00819	10.16000	0.01016	8.190	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,776.95000		7.77695	7,628.79000	7.62879	7,776.950	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	3.66000		0.00366	4.64000	0.00464	3.660	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,817.74000		9.81774	9,668.70000	9.66870	9,817.740	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.27000		0.00027	0.37000	0.00037	0.270	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,069.42000		10.06942	9,920.35000	9.92035	10,069.420	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.19000		0.00019	0.26000	0.00026	0.190	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,320.30000		10.32030	10,171.21000	10.17121	10,320.300	7.38	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.13000		0.00013	0.18000	0.00018	0.130	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 02/05/2013	Bond Future			6.41928		106.69100	6.44675	106.53956		7.29	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,003.23000		2.00323	1,931.81000	1.93181	2,003.230	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,833.89000		1.83389	1,913.91000	1.91391	1,833.890	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,031.68000		2.03168	1,959.57000	1.95957	2,031.680	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,807.29000		1.80729	1,886.62000	1.88662	1,807.290	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,975.01000		1.97501	1,904.27000	1.90427	1,975.010	7.28	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,860.76000		1.86076	1,941.46000	1.94146	1,860.760	7.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.53469		105.93760	6.56504	105.78220		7.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,453.76000		3.45376	3,372.14000	3.37214	3,453.760	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,610.74000		2.61074	2,684.52000	2.68452	2,610.740	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,482.30000		3.48230	3,400.27000	3.40027	3,482.300	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,588.56000		2.58856	2,661.93000	2.66193	2,588.560	7.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,425.32000		3.42532	3,344.12000	3.34412	3,425.320	7.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,633.06000		2.63306	2,707.26000	2.70726	2,633.060	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			6.45777		104.31904	6.48391	104.15400		8.25	20,863,808.00	200	19,166.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,198.66000		9.19866	9,034.56000	9.03456	9,198.660	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	3.59000		0.00359	4.53000	0.00453	3.590	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,478.21000		9.47821	9,313.91000	9.31391	9,478.210	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	2.69000		0.00269	3.43000	0.00343	2.690	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,716.22000		13.71622	13,551.19000	13.55119	13,716.220	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.01000		0.00001	0.02000	0.00002	0.010	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	351.28000		0.35128	328.06000	0.32806	351.280	8.10	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,295.75000		3.29575	3,437.57000	3.43757	3,295.750	8.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Call	7,960.21000		7.96021	7,797.81000	7.79781	7,960.210	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	11.81000		0.01181	14.45000	0.01445	11.810	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,355.51000		8.35551	8,192.40000	8.19240	8,355.510	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	8.19000		0.00819	10.12000	0.01012	8.190	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,918.31000		8.91831	8,754.48000	8.75448	8,918.310	8.72	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	4.75000		0.00475	5.96000	0.00596	4.750	8.72	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.50337		102.17853	6.53060	102.01098		8.73	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,723.48000		2.72348	2,635.18000	2.63518	2,723.480	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,764.38000		1.76438	1,843.63000	1.84363	1,764.380	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,654.04000		2.65404	2,567.21000	2.56721	2,654.040	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,816.78000		1.81678	1,897.50000	1.89750	1,816.780	8.79	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,688.64000		2.68864	2,601.08000	2.60108	2,688.640	8.80	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,790.43000		1.79043	1,870.42000	1.87042	1,790.430	8.80	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.61033		101.59309	6.64001	101.42120		9.07	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,084.06000		4.08406	3,992.09000	3.99209	4,084.060	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,934.57000		2.93457	3,014.49000	3.01449	2,934.570	9.10	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,578.81000		6.57881	6,458.67000	6.45867	6,578.810	9.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,578.99000		1.57899	1,630.74000	1.63074	1,578.990	9.41	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,020.08000		4.02008	3,929.00000	3.92900	4,020.080	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,985.00000		2.98500	3,065.81000	3.06581	2,985.000	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,052.01000		4.05201	3,960.49000	3.96049	4,052.010	9.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,959.70000		2.95970	3,040.07000	3.04007	2,959.700	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future			8.11853		82.94339	8.14465	82.71427		15.50	0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,837.33000		4.83733	4,664.41000	4.66441	4,837.330	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	528.33000		0.52833	584.53000	0.58453	528.330	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,178.50000		6.17850	5,984.82000	5.98482	6,178.500	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	281.78000		0.28178	317.22000	0.31722	281.780	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,012.40000		7.01240	6,809.27000	6.80927	7,012.400	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	187.89000		0.18789	213.88000	0.21388	187.890	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,786.25000		7.78625	7,576.27000	7.57627	7,786.250	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	127.17000		0.12717	146.31000	0.14631	127.170	15.91	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,068.69000		8.06869	7,856.60000	7.85660	8,068.690	15.93	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	109.84000		0.10984	126.87000	0.12687	109.840	15.93	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,363.46000		7.36346	7,157.01000	7.15701	7,363.460	15.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	157.73000		0.15773	180.40000	0.18040	157.730	15.88	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,715.69000		7.71569	7,506.26000	7.50626	7,715.690	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	131.86000		0.13186	151.55000	0.15155	131.860	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.17918		80.79754	8.20599	80.56532		17.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,875.68000		2.87568	2,783.54000	2.78354	2,875.680	17.74	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,365.34000		4.36534	4,505.42000	4.50542	4,365.340	17.74	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,800.79000		2.80079	2,710.44000	2.71044	2,800.790	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,469.36000		4.46936	4,611.23000	4.61123	4,469.360	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,837.99000		2.83799	2,746.75000	2.74675	2,837.990	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,417.03000		4.41703	4,558.01000	4.55801	4,417.030	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.31819		79.87549	8.34651	79.63706		20.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,492.21000		8.49221	8,349.95000	8.34995	8,492.210	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,504.23000		4.50423	4,600.40000	4.60040	4,504.230	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,760.25000		11.76025	11,589.00000	11.58900	11,760.250	21.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,684.91000		2.68491	2,752.09000	2.75209	2,684.910	21.77	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,400.03000		8.40003	8,258.69000	8.25869	8,400.030	21.38	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
R209	On 07/11/2013	Bond Future	8.79	Put	4,568.09000	4.56809	4,665.18000	4.66518	4,568.090	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,446.08000	8.44608	8,304.28000	8.30428	8,446.080	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,536.06000	4.53606	4,632.69000	4.63269	4,536.060	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			166.03501	166.03501	166.00606	166.00606			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,045.01000	9.04501	9,016.06000	9.01606	9,045.010		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	9,035.01000	9.03501	9,006.06000	9.00606	9,035.010		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	9,025.01000	9.02501	8,996.06000	8.99606	9,025.010		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			166.25910	166.25910	166.22908	166.22908			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,119.10000	5.11910	5,089.08000	5.08908	5,119.100		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,109.10000	5.10910	5,079.08000	5.07908	5,109.100		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	5,099.10000	5.09910	5,069.08000	5.06908	5,099.100		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			125.94525	125.94525	125.92815	125.92815			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,955.25000	2.95525	2,938.15000	2.93815	2,955.250		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,945.25000		2.94525	2,928.15000	2.92815	2,945.250		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,935.25000		2.93525	2,918.15000	2.91815	2,935.250		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.52394		127.52394	127.50618	127.50618			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,833.94000		1.83394	1,816.18000	1.81618	1,833.940		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,823.94000		1.82394	1,806.18000	1.80618	1,823.940		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,813.94000		1.81394	1,796.18000	1.79618	1,813.940		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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			132.63353		132.63353	133.32199	133.32199			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,643.53000		3.64353	4,331.99000	4.33199	3,643.530		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,633.53000		3.63353	4,321.99000	4.32199	3,633.530		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,623.53000		3.62353	4,311.99000	4.31199	3,623.530		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.29613		134.29613	134.99259	134.99259			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,206.13000		3.20613	3,902.59000	3.90259	3,206.130		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,196.13000		3.19613	3,892.59000	3.89259	3,196.130		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,186.13000		3.18613	3,882.59000	3.88259	3,186.130		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			7.82426	95.28781	7.86059	94.96058		15.06	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,134.33000	9.13433	8,829.49000	8.82949	9,134.330	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	118.60000	0.11860	140.99000	0.14099	118.600	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,501.80000	9.50180	9,193.94000	9.19394	9,501.800	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	99.01000	0.09901	118.38000	0.11838	99.010	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,869.52000	9.86952	9,558.96000	9.55896	9,869.520	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	82.34000	0.08234	99.01000	0.09901	82.340	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,237.14000	10.23714	9,924.20000	9.92420	10,237.140	15.54	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	68.21000	0.06821	82.50000	0.08250	68.210	15.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.88346	92.89766	7.92079	92.56596		16.38	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,645.68000	3.64568	3,491.73000	3.49173	3,645.680	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,855.03000	3.85503	4,032.78000	4.03278	3,855.030	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,560.20000	3.56020	3,408.76000	3.40876	3,560.200	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,948.57000	3.94857	4,128.83000	4.12883	3,948.570	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,602.80000	3.60280	3,450.10000	3.45010	3,602.800	16.32	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,901.60000	3.90160	4,080.60000	4.08060	3,901.600	16.32	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.02284	91.91585	8.06241	91.57521		17.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,832.65000	8.83265	8,619.05000	8.61905	8,832.650	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,961.86000	3.96186	4,088.90000	4.08890	3,961.860	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,733.96000	8.73396	8,521.71000	8.52171	8,733.960	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,022.77000	4.02277	4,151.16000	4.15116	4,022.770	17.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,783.26000	8.78326	8,570.33000	8.57033	8,783.260	17.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,992.21000	3.99221	4,119.92000	4.11992	3,992.210	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			8.15323	84.83667	8.17934	84.59392		16.80	0.00	0	1,714.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Call	4,685.21000		4.68521	4,515.30000	4.51530	4,685.210	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	775.39000		0.77539	848.23000	0.84823	775.390	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,750.38000		4.75038	4,579.12000	4.57912	4,750.380	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	754.68000		0.75468	826.17000	0.82617	754.680	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,815.83000		4.81583	4,643.25000	4.64325	4,815.830	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	734.42000		0.73442	804.59000	0.80459	734.420	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				1.38890	1.38890	1.38850	1.38850		14.07	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,109.00000		0.21090	2,105.00000	0.21050	2,109.000	36.01	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	36.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,609.00000		0.16090	1,605.00010	0.16050	1,609.000	47.09	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00000		0.00000	0.00010	0.00000	0.000	47.09	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,109.00720		0.11090	1,105.02160	0.11050	1,109.007	42.78	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.00720		0.00000	0.02160	0.00000	0.007	42.78	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	489.04920		0.04890	485.48240	0.04855	489.049	22.37	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.04920		0.00000	0.48240	0.00005	0.049	22.37	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	389.08970		0.03891	386.00500	0.03860	389.090	19.08	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	0.08970		0.00001	1.00500	0.00010	0.090	19.08	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future				1.39800	1.39800	1.40140	1.40140		13.60	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,042.67490		0.10427	1,069.30600	0.10693	1,042.675	13.06	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	62.67490		0.00627	55.30600	0.00553	62.675	13.06	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	958.05190		0.09581	983.88200	0.09839	958.052	13.03	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	78.05190		0.00781	69.88200	0.00699	78.052	13.03	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,129.81840		0.11298	1,157.24780	0.11572	1,129.818	13.08	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	49.81840		0.00498	43.24780	0.00432	49.818	13.08	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future				1.40940	1.40940	1.41250	1.41250		14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	609.39030	0.06094	621.98880	0.06220	609.390	14.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	515.39030	0.05154	496.98880	0.04970	515.390	14.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	567.30660	0.05673	579.14810	0.05791	567.307	14.33	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	573.30660	0.05733	554.14810	0.05541	573.307	14.33	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	656.06740	0.06561	669.44910	0.06694	656.067	14.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	462.06740	0.04621	444.44910	0.04444	462.067	14.01	0.00	0	0.00
Total for Derivatives :										2,388,899,705.98	286,779	1 958 753.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948	13.73450	100.19948	13.70080			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291	20.44376	111.91291	20.39363			0.00	0	460,000.00
AA04	On 22/03/2017	Spot Bond			100.28788	8.97944	100.28788	8.95739			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087	11.03311	107.66087	11.00689		158,046,157,160.00		1,468,000	8,734,000.00
AB010	On 21/11/2022	Spot Bond			100.00000	0.08527	100.00000	0.08463			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.00000	0.04264	100.00000	0.04232			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	45.10463	8.00000	45.08545			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond			8.00000	107.50574	8.00000	107.46003		416,000,000,000.00		52,000,000	13,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172	23.37347	103.39172	23.31973		16,619,185,072,800.00		160,740,000	54,170,000.00
AB07	On 07/03/2014	Spot Bond			104.36845	43.70016	104.36845	43.59890			0.00	0	15,918,000.00
AB08	On 03/05/2017	Spot Bond			101.36321	10.16140	101.36321	10.13649			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			113.91613	11.88417	113.91613	11.85462			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On 22/09/2013	Spot Bond	100.27783	67.22678	100.27783	67.06172				0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond	211.62296	64.80205	211.62296	64.56682				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	27.41712	129.44081	27.33386				0.00	0	4,990,000.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.21544	262.36064	2.20526				0.00	0	1,920,000.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	20.29014	100.84946	20.24062				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	36.89982	100.44837	36.80809				0.00	0	9,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	11.45043	100.42180	11.42196				0.00	0	10,200,000.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	7.38022	100.43468	7.36188				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	6.96924	100.45423	6.95191				0.00	0	15,000,000.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	7.02789	100.46712	7.01042				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	25.46533	111.10270	25.40325				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	19.74620	103.51808	19.69577				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	31.13540	105.34380	31.06270				0.00	0	45,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	32.21656	101.94970	32.13628				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	20.17636	101.07971	20.12591				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.79935	99.99989	12.76834				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	15.09078	100.00000	14.97751				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.77269	100.00000	3.74438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On 18/02/2013	Spot Bond	103.66357	90.28371	103.66357	90.06569			0.00	0	600,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	61.24926	107.24687	61.10415		2,466,678,010.00		23,000	42,144,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	54.36453	102.43496	68.11573		0.00		0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	87.37668	100.00000	87.17254		0.00		0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491		0.00		0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	88.54730	100.85053	88.33693		0.00		0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	64.86355	211.08307	64.62847		0.00		0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	35.67054	133.30786	35.55992		0.00		0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.81282	119.08892	19.75613		0.00		0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.46113	109.87287	8.43829		0.00		0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	22.66808	118.65286	22.61078		0.00		0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	17.07627	99.88052	17.03495		0.00		0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.63072	100.32050	12.60002		0.00		0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	9.72946	100.26386	9.70558		0.00		0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	9.16562	100.35503	12.08895		0.00		0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	4.70324	104.30633	6.92609		0.00		0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.16905	100.00000	19.08289		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	158.84518	3.31868	158.84518	3.30710			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.65021	152.12037	11.61077			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	2.67760	164.13952	2.66809			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	111.30011	141.35498	110.93556			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	3.19273	161.61787	3.18147			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	64.80989	211.55410	64.57468			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	64.80093	211.63281	64.56570			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.71853	69.59203	6.70884			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.71853	69.59203	6.70884			0.00	0	410,000.00
ABN35	On 04/03/2013	Spot Bond	100.66669	84.18097	100.66669	83.98903			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.35903	84.61000	11.33996			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.38919	93.01000	17.35789			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	10.84865	100.38164	10.82198			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.43327	95.94000	15.40486			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.04654	100.00000	28.99143			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.45049	94.42000	14.42419			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.54180	95.33000	13.51698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	89.17000	28.70703	89.17000	28.65610			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.65399	92.44000	26.60530			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.73376	100.10161	10.70022			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.55296	99.93416	10.52003			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	26.05215	90.18000	26.00541			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	18.87893	122.92857	18.84354			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.66348	111.67000	18.64081			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	22.16607	97.51000	22.12397			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.73526	95.63000	21.69456			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.99664	97.02000	20.95691			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.14007	100.23447	7.11749			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	21.21636	119.76186	21.16142			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	73.56670	94.20000	73.43305			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	11.28167	99.90991	11.23210			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	19.02530	94.15000	18.99007			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.73992	94.84000	17.70689			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.30938	99.13676	3.29401			0.00	0	1,620,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	143.60519	2.29675	143.60519	2.28993			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.93295	186.40405	1.92597		342,983,452,000.00		1,840,000	460,000.00
ABN64	On 12/10/2015	Spot Bond	100.00000	14.15671	100.00000	14.12963			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	100.00000	13.79490	100.00000	13.76821			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.98486	111.64771	11.95552		2,009,658,780.00		18,000	5,239,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	20.52929	108.15845	20.48031		175,000,372,100.00		1,618,000	6,231,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.52302	102.54996	8.50367		139,467,945,600.00		1,360,000	4,228,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.46247	94.96915	11.43789			0.00	0	760,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	16.30401	108.39757	16.26505			0.00	0	220,000.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.99849	122.68013	31.90543			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.26257	4.00000	119.21570			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.17851	266.98405	2.16838		475,231,609,000.00		1,780,000	100,000.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.53184	120.37770	5.51613			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.60947	121.95151	3.59912			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	61.28599	99.40204	61.13832			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	101.31438	100.37243	101.03653			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	67.98036	100.40649	67.81326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.19380	100.00000	22.14003			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	57.53932	100.91878	57.39565			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	93.63793	99.79614	93.40485			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	57.53932	100.91878	57.39565			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	89.24212	101.24381	89.02733			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	73.58577	107.32702	73.43653			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.83310	108.29483	23.77618			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.78045	101.29798	17.73687			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	18.01428	101.33324	17.97011			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	21.32226	101.83296	21.26976			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	67.71939	100.38145	67.55298			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	67.68381	100.37804	67.51748			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.54650	101.26271	17.50352			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.24681	53.29666	8.23716			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	91.42418	100.00000	91.19955			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	91.42418	100.00000	91.19955			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	39.70229	100.96976	39.60528			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	45.90547	100.25039	45.79401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	100.00000	17.66089	100.00000	17.62739				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.82984	100.00000	14.80171				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.82984	100.00000	14.80171				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	68.15831	100.42346	67.99074				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	19.30729	100.44432	19.25981				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	20.23820	100.49129	20.18841				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.89215	100.42335	18.84570				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	19.17266	100.43752	19.12552				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	19.29607	100.44375	19.24862				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.53815	101.50954	12.51022				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.53815	101.50954	12.51022				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.60333	101.51908	12.57524				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	15.10242	100.41204	15.06530				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.60333	101.51908	12.57524				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.47298	101.49999	12.44518				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	35.18506	78.26156	35.12953				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	24.09926	100.40403	24.04003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090	On 20/12/2012	Spot Bond	100.37805	101.34006	100.37805	101.06289			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	46.44404	100.39793	46.32989			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.07755	100.28977	13.04544			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	46.44404	100.39793	46.32989			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	101.34006	100.37805	101.06289			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.59224	100.42907	9.56866			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.58539	100.44304	9.56182			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.59888	100.44869	9.57528			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.35124	100.43737	9.32825			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	46.03514	100.36953	45.92202			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.84463	100.41205	9.82044			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	93.90932	99.88150	93.67243			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	64.16959	99.98291	64.01416			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	93.90932	99.88150	93.67243			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.81807	108.24656	11.78701			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	46.15780	100.37811	46.04437			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	47.78303	104.10799	47.67434			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	41.53125	101.33364	41.42944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	101.54682	8.27596	101.54682	8.25564			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	8.22473	102.38458	8.20438			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.83045	100.00000	8.81369			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	41.98451	101.42788	41.88151			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.75945	100.00000	3.75109			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.82637	100.00000	4.81557			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.31592	71.11496	13.29634			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.76083	132.65083	2.75308			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.86748	132.65812	2.85944			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	7.27211	100.42332	7.25424			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.85876	100.93790	27.79070			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.85876	100.93790	27.79070			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	41.98451	101.42788	41.88151			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	27.50431	100.82870	27.43718			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.18053	100.40912	31.10389			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.13764	100.40572	31.06110			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	7.05146	101.67963	7.03393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	100.74141	10.69042	100.74141	10.66377			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	7.04166	101.67956	7.02415			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	12.22464	102.34980	12.19721			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	99.72562	100.42347	99.45275			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	12.28151	102.41855	12.25394			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.39333	100.57096	22.33821			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	10.08147	100.76241	10.05662			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	9.53025	100.26297	9.50685			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	7.28532	100.42504	7.26740			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	60.60863	101.60514	60.45639			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.63818	100.61305	43.55035			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.55728	100.35023	43.46983			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	9.48573	100.41612	9.46668			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	40.33359	101.07263	40.23493			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.31510	100.37072	21.27229			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.17612	100.36105	21.13359			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.44589	100.37982	21.40282			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	9.46654	100.41498	9.44752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.39511	9.13053	100.39511	100.39511	9.11219			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.33962	100.37243	100.37243	21.29676			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.42954	100.37868	100.37868	21.38650			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.77517	100.58046	100.58046	11.75637			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.45374	100.38479	100.38479	15.42270			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.38050	100.37527	100.37527	21.33755			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.64508	100.52552	100.52552	32.56474			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	18.55494	100.96473	100.96473	18.50911			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	44.35882	100.34943	100.34943	44.24985			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	7.85958	109.48099	109.48099	7.84623			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	8.69382	100.41322	100.41322	8.67245			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.39657	103.04527	103.04527	3.39013			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.99678	100.37811	100.37811	21.94272			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.39691	100.37910	100.37910	16.35661			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	8.62735	100.39881	100.39881	8.60615			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	7.50099	100.41280	100.41280	7.48256			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.00802	100.38479	100.38479	6.99080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.37751	66.08677	100.37751	65.87750			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	31.44133	100.41000	31.34173			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.63824	100.39600	16.58554			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	8.33526	100.42679	8.30886			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	7.91939	100.39881	7.89431			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	6.62571	100.41560	6.60472			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	8.05250	100.40776	8.02699			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	6.18340	101.11287	6.16369			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.81159	100.39293	4.79635			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.15043	100.41672	0.14995			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.15037	100.42399	0.14989			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	66.29563	100.31940	65.99685			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	66.29491	100.32262	65.99613			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	13.08807	100.00000	13.00791			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	8.72538	100.00000	8.67194			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.04482	100.00000	0.04453			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.04482	100.00000	0.04453			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.58341	100.00000	2.56572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.00000		1.72186	100.00000	1.70966			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000		2.58212	100.00000	2.56316			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000		2.57737	100.00000	2.55373			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000		2.57362	100.00000	2.54631			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	100.00000		4.15442	100.00000	4.14513			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000		0.02972	100.00000	0.02936			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000		0.02972	100.00000	0.02936			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964		68.78364	103.90964	68.78364			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068		68.76819	103.89068	68.76818			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773		79.80085	102.86773	79.62990			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		3.79319	100.00000	3.78400			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131		27.59124	100.89131	27.52387			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451		28.18831	100.99451	28.11942			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323		28.58601	101.06323	28.51610			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000		20.59161	100.00000	20.43705			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000		21.33194	100.00000	21.17182			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000		22.31903	100.00000	22.15151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	104.59347	10.71263	104.59347	10.68776			127,499,439,930.00	1,219,000	4,810,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	10.84485	122.89930	10.81634			76,443,364,600.00	622,000	531,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.18472	100.00000	34.10192			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	17.34528	113.22249	17.30234			117,185,277,150.00	1,035,000	31,188,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.71595	100.00000	32.63669			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.07174	100.00000	13.04266			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.72154	151.06546	3.70900			60,426,184,000.00	400,000	200,000.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	36.76768	125.57279	36.67045			0.00	0	70,000.00
ANG01	On 14/01/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	59.01405	100.00000	58.57110			1,400,000,000,000.00	14,000,000	7,000,000.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.95614	100.26923	11.92711			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.47716	108.77896	11.44981			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	22.97936	99.90066	22.90768			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.78433	99.89602	10.75070			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	46.19979	100.00000	46.05555			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.96601	112.73330	19.91703			0.00	0	47,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.85565	100.19041	10.82930			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	54.90639	100.45105	54.76987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	102.32887	60.03400	102.32887	59.89710				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	31.89281	100.17231	31.81544				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	30.60871	103.90134	30.53842				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.51245	108.14051	12.48277				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	41.17738	101.25961	41.07651				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.92542	104.66313	19.87515				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	67.91080	100.27024	67.74589				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	22.50161	102.35861	22.44595				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	22.48942	102.28416	22.43383				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.72640	100.27011	15.68822				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	19.16475	102.23278	19.11740				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.72268	103.79822	14.68580				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	18.16859	100.27685	18.12447				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	18.16859	100.27685	18.12447				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	18.16858	100.27691	18.12446				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.93504	101.50925	18.88855				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.91219	102.45999	19.86289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.35861	22.50161	102.35861	22.44595			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	17.17580	102.86494	17.13313			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	13.20678	102.39307	13.17411			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	15.37726	100.26206	15.33993			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.99430	100.25556	13.96032			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.99430	100.25556	13.96032			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.98952	100.24109	33.90700			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	98.48874	100.18420	98.22978			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.86197	100.00000	20.81144			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	13.31203	100.92479	13.27014			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	14.04053	100.32752	13.99657			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	12.17687	99.23300	12.13910			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	2.04244	99.11456	2.03611			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.46580	100.00000	2.45484			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	63.15250	100.18154	62.87132			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	8.27930	100.00000	8.23895			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.00000	6.59406	100.00000	6.43864		30,000,000,000,000.00	300,000,000	150,000,000.00	
BAYA31	On 31/12/2018	Spot Bond	100.00000	0.57890	100.00000	0.56526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.64060	23.26860	104.64060	23.20990				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	20.12669	103.89800	20.07623				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	19.06825	102.66503	19.02096				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	14.24665	100.33517	14.20204				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.00000	0.25729	100.00000	0.25123				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.10956	100.00000	6.09800				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.69232	100.00000	22.63734				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.65256	100.00000	20.60253				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74849	100.00000	12.71761				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.74849	100.00000	12.71761				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.41354	100.00000	15.37619				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.35557	100.00000	13.32321				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	83.94980	100.44416	83.76131				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	35.10605	100.27701	35.01986				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.85539	100.28373	21.80173				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			5,200,000,000,000.00	52,000,000	26,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP66U	On 07/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	22,000,000.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.16338	165.86185	3.15301			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.36148	134.98268	9.33959			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.70866	135.23863	10.68359			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.44474	98.54987	9.42397			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	41.73725	101.43384	41.63484			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	66.07639	100.16538	65.91607			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	40.03862	101.00289	39.94076			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	39.65399	100.89815	39.55715			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	66.01715	102.94694	65.85302			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	60.66254	101.21182	60.51398			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	98.53947	100.25001	98.28022			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.29906	100.66600	7.28088			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	30.92671	100.38899	30.85070			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.96866	100.00000	35.85636			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	69.99708	100.00000	69.84301			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	11.02811	101.42461	11.00105			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	11.08137	101.43555	11.05418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	101.46836	11.24107	101.46836	11.21348			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.77286	101.57774	11.74394			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	12.30380	101.68711	12.27355			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.78595	101.99310	13.75196			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.05974	100.00000	4.04991			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.54562	101.25226	10.51978			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.91162	101.32200	10.88488			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	11.06836	101.35188	11.04123			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	11.12060	101.36184	11.09333			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.74676	101.48134	11.71793			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.57990	101.64062	12.54899			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.97208	100.00000	3.96246			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.97208	100.00000	3.96246			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	8.36470	100.41538	8.34390			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	8.90074	100.45116	8.87860			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	9.04687	100.46091	9.02437			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	13.01517	105.04449	12.98485		447,699,616,380.00	4,262,000	2,131,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	100.49015	9.48511	100.49015	9.46152			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.26366	100.54199	10.23812			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.27424	100.00000	2.26861			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.27424	100.00000	2.26861			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	34.74760	109.02542	34.66554		763,177,940.00	7,000	3,573,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	13.48304	100.00000	13.38184			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	90.92536	98.45450	90.70290			0.00	0	17,000,000.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	66.01013	95.58562	65.88892			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	40,000,000.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	26,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.51903	100.78103	14.48361			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.76948	100.00000	6.75308			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	7.08793	100.94045	7.07061			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.53784	100.78378	14.50238			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.84814	100.82929	14.81190			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	15.41181	100.91196	15.37417			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.75359	101.25521	17.71010			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.76469	101.82396	13.73081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3	On 15/06/2013	Spot Bond	100.43475	81.96548	100.43475	81.78147				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	65.99641	100.66283	65.83558				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	45.99383	100.41213	45.84813				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	72.16425	100.00000	72.02962				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.83615	100.00000	9.81231				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	28.15659	117.90266	28.08460				589,513,300.00	5,000	3,847,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	14.84587	125.14109	14.80607				0.00	0	683,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.45594	102.03851	13.42276				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	41.33621	101.32226	41.23489				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	15.03400	111.35530	14.99728				111,355,300.00	1,000	8,603,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	14.38667	105.54647	14.35303				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.93166	101.86680	10.90474				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.45488	106.76252	15.41898				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	21.07501	100.85304	21.00873				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.47681	107.65219	11.44954				0.00	0	3,612,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.96497	101.28817	10.91625				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.71681	101.82280	12.66837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.00000	12.59453	100.00000	12.50000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.00000	14.65041	100.00000	14.53801		142,000,000,000,000.00	420,000,000	1,144,000,000.00	
CCT01	On 23/06/2023	Spot Bond	122.47945	16.37996	122.47945	16.33725		0.00	0	0.00	
CCT02	On 12/06/2024	Spot Bond	118.42047	9.98736	118.42047	9.96188		60,631,280,640.00	512,000	1,556,000.00	
CCT03	On 15/03/2025	Spot Bond	117.20315	12.13108	117.20315	12.10020		0.00	0	37,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.88420	13.77960	100.88420	13.74521		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	104.14474	18.38408	104.14474	18.35384		0.00	0	0.00	
CGR12	On 14/11/2014	Spot Bond	100.00000	36.17001	100.00000	35.89555		0.00	0	0.00	
CGR6	On 18/02/2013	Spot Bond	101.65048	87.95227	101.65048	87.74340		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	102.86721	35.00083	102.86721	34.91387		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	103.30382	24.75422	103.30382	24.69248		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	100.80383	21.24754	100.80383	21.17925		0.00	0	0.00	
CLN100	On 20/12/2012	Spot Bond	100.33426	101.14820	100.33426	100.87168		0.00	0	0.00	
CLN103	On 20/03/2013	Spot Bond	100.61895	102.39819	100.61895	102.11670		0.00	0	0.00	
CLN104	On 15/06/2014	Spot Bond	100.74860	40.54497	100.74860	40.44389		0.00	0	0.00	
CLN108	On 20/06/2013	Spot Bond	100.40933	68.01001	100.40933	67.84285		0.00	0	0.00	
CLN110	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869		0.00	0	0.00	
CLN111	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869	0.00	0	0.00			
CLN113	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869	0.00	0	0.00			
CLN114	On 20/06/2013	Spot Bond	100.40933	68.01001	100.40933	67.84285	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.40933	68.01001	100.40933	67.84285	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.91360	57.51542	100.91360	57.37183	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.41216	68.03967	100.41216	67.87242	0.00	0	0.00			
CLN118	On 20/06/2013	Spot Bond	100.38376	67.74310	100.38376	67.57663	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.36102	67.50584	100.36102	67.33997	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.95747	86.17349	100.95747	85.97379	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.78237	20.98784	101.78237	20.93619	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	100.19516	66.14186	100.19516	65.98135	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.76269	20.85774	101.76269	20.80641	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.38372	67.74312	100.38372	67.57664	0.00	0	0.00			
CLN133	On 20/09/2013	Spot Bond	100.36383	67.53551	100.36383	67.36957	0.00	0	0.00			
CLN134	On 20/08/2015	Spot Bond	101.86667	21.54507	101.86667	21.49200	0.00	0	0.00			
CLN135	On 22/08/2013	Spot Bond	100.97002	57.86682	100.97002	57.72543	0.00	0	0.00			
CLN136	On 22/08/2013	Spot Bond	100.92517	57.87062	100.92517	57.72926	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	101.01305	57.94338	101.01305	57.79860			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	68.09899	100.41784	67.93158			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	67.89139	100.39797	67.72453			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	67.95072	100.40359	67.78370			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	62.70224	104.39421	62.55691			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	79.86242	101.82300	79.69620			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	60.45492	102.79173	60.31656			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	59.37806	101.32621	59.23251			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	48.28323	100.52565	48.16442			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	47.58077	101.34356	47.46284			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	47.58077	101.34356	47.46284			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	93.87273	99.85161	93.63836			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	21.46483	101.22270	21.41226			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.72146	100.00000	19.67316			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.50489	100.00000	19.45712			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	15.33500	100.42338	15.29729				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.23536	100.00000	46.12335				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	98.36195	100.50974	98.10251				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	98.51959	100.82702	98.25894				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	98.42198	100.54079	98.16231				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	98.42343	100.49424	98.16386				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.19189	100.00000	45.08242				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.01824	100.39213	12.98624				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66824	100.00000	66.66824				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66824	100.00000	66.66824				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.08481	100.60029	14.04974				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.53841	102.77141	14.50568				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.08481	100.60029	14.04974				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.91413	100.01323	11.88526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	100.90290	42.11116	100.90290	42.00604			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	37.63275	100.91909	37.53983			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.60836	106.57524	7.59072			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.42927	99.04734	13.39702			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.66977	106.47706	3.66019			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.96004	100.91984	14.92631			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	43.28437	101.01820	43.17621			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.08481	100.60029	14.04974			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.08481	100.60029	14.04974			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.17372	106.09892	4.16272			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.75513	106.04227	7.73471			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	12.98733	100.61212	12.95535			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	98.64068	100.32240	98.37324			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	99.72495	100.39517	99.45141			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	66.66362	100.47626	66.49966			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	46.53671	100.57686	46.42216			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	30.58577	99.98364	30.51169			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	30.66975	99.98339	30.59546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	103.62392	13.25916	103.62392	13.22877				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.88811	99.99988	30.81329				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	30.79469	99.99989	30.72009				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.83425	99.79173	11.80562				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.83278	99.80002	11.80416				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	13.26934	103.81175	13.23889				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	13.26934	103.81175	13.23889				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	41.72069	104.34821	41.61337				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	41.90643	107.51178	41.79573				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.35719	107.00303	11.33048				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	9.98731	100.43472	9.96276				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	10.80991	100.48341	10.78332				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	82.01406	100.44030	81.82951				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	82.02168	100.44323	81.83712				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	22.57735	99.90043	22.52270				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	22.57735	99.90043	22.52270				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.94740	100.94701	35.87483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233	On 02/02/2013	Spot Bond	101.15359	90.23993	101.15359	90.01812			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	94.03524	99.83657	93.80051			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	94.03524	99.83657	93.80051			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	14.67795	100.64882	14.64806			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.30177	101.05242	9.27903			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	87.45460	100.93369	87.24668			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	9.91279	100.44136	9.89286			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	20.08698	100.86994	20.03794			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.60837	100.93114	9.58490			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.56139	101.19905	12.53347			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.56139	101.19905	12.53347			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	20.05317	100.81644	20.00425			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	20.07073	100.81889	20.02176			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	14.00152	100.84952	13.96735			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.83929	101.47693	13.80532			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	19.00864	100.47537	18.96137			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.55731	101.44712	13.52404			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.64275	100.26649	21.58962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	100.26649	21.64275	100.26649	21.58962				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.64275	100.26649	21.58962				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.64275	100.26649	21.58962				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.64275	100.26649	21.58962				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.78752	100.27379	21.73403				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	9.29204	100.28582	9.26923				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	9.29204	100.28582	9.26923				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	9.29204	100.28582	9.26923				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	9.29204	100.28582	9.26923				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	9.29204	100.28582	9.26923				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	9.33938	100.28785	9.31645				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.42702	106.98684	11.40000				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	32.47369	100.51194	32.39380				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	27.70326	100.89505	27.63561				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	97.13995	100.15533	96.80565				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	36.99005	100.39498	36.89813				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	36.99005	100.39498	36.89813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.37065	10.50556	101.37065	10.47237			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	10.17449	100.49989	10.14946			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	13.09000	101.35958	13.05790			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	11.62385	100.58462	11.59523			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	8.53048	100.39320	8.50950			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	8.48202	100.39040	8.46118			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	8.52916	100.40357	8.50819			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.51419	100.91562	9.48426			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.96212	101.06552	10.92758			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.93746	100.99983	10.90302			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	8.50978	100.40244	8.48886			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.13032	100.54373	19.08324			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.45223	100.65226	9.42190			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.22315	100.36006	16.17178			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.86474	100.24531	15.81455			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.41890	100.37919	16.36691			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	8.58468	100.44355	8.55748			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	8.58468	100.44355	8.55748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	100.44355	8.58468	100.44355	8.55748			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	8.58468	100.44355	8.55748			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.98854	101.18342	9.94419			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	9.25419	100.81012	9.21231			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.50167	100.17296	2.48961			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.50167	100.17296	2.48961			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.50183	100.17084	2.48977			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.45014	100.14936	2.43886			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.50243	100.14949	2.49022			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.45997	100.15029	2.44851			0.00	0	100,000,000.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.72353	100.00000	1.71298			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.43783	100.00000	2.42469			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.44908	100.00000	2.43570			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.43841	100.00000	2.42412			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.72042	100.00000	1.70680			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.71709	100.00000	1.70019			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.70510	100.00000	1.67654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	100.00000	1.62084	100.00000	1.51492			2,000,000,000,000.00	20,000,000	20,000,000.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.62084	100.00000	1.51492			2,000,000,000,000.00	20,000,000	20,000,000.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.62084	100.00000	1.51492			2,000,000,000,000.00	20,000,000	20,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.63609	100.00000	22.58627			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.63609	100.00000	22.58627			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71766	34.94295	0.71702			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	70.87162	154.47129	70.66273			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	83.49308	100.53703	83.30419			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	83.48347	100.53241	83.29462			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	128.78626	100.00000	128.45967			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	109.18929	154.29358	108.83677			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	83.47385	100.52779	83.28503			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	76.41736	152.83040	76.17692			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	90.98680	101.20452	90.76305			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	90.98680	101.20452	90.76305			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.76150	156.76383	5.74083			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	77.61752	94.77223	77.46773			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	77.15744	97.02201	77.00593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On 07/03/2013	Spot Bond	100.53241	83.48347	100.53241	83.29462				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	83.48347	100.53241	83.29462				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.41895	100.00000	13.38573				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	78.47690	101.10498	78.31443				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.91316	120.49629	7.89268				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	0.00023	135.23863	0.00022				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	19.22858	78.86322	19.19797				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	19.28378	78.68249	19.25314				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	12.59828	100.01914	12.56776				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	12.59828	100.01914	12.56776				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	11.52992	100.44036	11.50156				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	9.55668	100.40864	9.53320				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	8.72288	100.41492	8.70144				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	64.13000	100.01997	63.92975				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.41000	8.82110	100.41000	8.79941			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	10.91814	101.50812	10.86953			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	16.99476	109.94659	16.95368			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	76.37957	106.29178	76.21788			0.00	0	84,138,000.00
COJ04	On 05/06/2018	Spot Bond	106.25789	9.62349	106.25789	9.60098		143,235,635,720.00	1,348,000	684,000.00	
COJ05	On 05/06/2023	Spot Bond	122.59946	10.33219	122.59946	10.30508		222,885,818,280.00	1,818,000	340,456,000.00	
COJ06	On 09/12/2015	Spot Bond	112.90836	16.13577	112.90836	16.09613			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	12.01149	111.62273	11.98210			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	97.82231	100.00000	97.57528			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.85616	5.86800	104.83946			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	27.30455	100.79434	27.23721			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.32470	100.83040	9.30193			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.92100	100.70290	19.87137			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	17.83986	101.26682	17.76059			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	79.99843	100.00000	79.82822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41	On 28/01/2013	Spot Bond	100.18699	90.10682	100.18699	89.88450			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	81.82422	100.13300	81.65031			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	50.99277	100.21016	50.76815			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	25.16840	100.22082	25.05753			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	69.43099	100.19483	69.12518			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	63.41709	104.31041	63.27259			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	13.92235	133.09009	13.88339			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	11.82874	111.95336	11.80019		830,022,211,040.00		7,414,000	69,102,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	11.85934	110.94098	11.83093		1,173,200,863,500.00		10,575,000	124,827,000.00
E170	On 01/08/2020	Spot Bond	142.91138	14.26171	142.91138	14.21999			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	101.79146	19.04194	101.79146	18.99507			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	21.55735	100.97946	21.48797			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	9.01271	101.06163	8.98368			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.76632	101.11630	3.75418			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.57263	101.17092	1.56756			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	10.50056	126.54006	11.92891			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.55000	117.94309	1.55000	117.90453			0.00	0	40,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.90000	101.88011	1.90000	101.84057			95,000,000,000.00	50,000,000	185,000,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.48496	111.69838	13.45248			272,320,650,440.00	2,438,000	749,000.00
EMM02	On 11/03/2021	Spot Bond	112.15374	12.25316	112.15374	12.22306			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.48492	106.65311	10.46019			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	15.37936	100.93077	15.34179			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	56.92097	100.00000	56.49373			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	91.38439	100.00000	91.16783			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	30.71700	100.00000	30.57892			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	85.93387	100.00000	85.74248			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	25.26802	100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
EQS01	On 18/11/2014	Spot Bond	126.47802	23.60123	126.47802	23.53073			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	27.35777	109.43400	27.29296			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	20.17598	107.25989	20.12338			0.00	0	300,000.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.58004	101.66692	11.54336			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	28.74913	101.14823	28.67877			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	28.22952	101.05103	28.16049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.01088	100.00000	100.00000	0.01079			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.86896	101.17066	101.17066	28.79829			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.01088	100.00000	100.00000	0.01079			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	58.28099	100.93125	100.93125	58.13863			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	27.78945	100.96871	100.96871	27.72155			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.53661	100.99870	100.99870	15.49863			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	58.29542	100.93575	100.93575	58.15300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.01088	100.00000	100.00000	0.01079			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.01088	100.00000	100.00000	0.01079			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.85474	105.94219	105.94219	18.81076			21,188,438,000.00	200,000	50,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	10.41814	111.43974	111.43974	10.39282			181,362,381,983.52	1,627,448	504,230,458.00
ES23	On 25/01/2023	Spot Bond	117.73441	12.30230	117.73441	117.73441	12.27139			176,248,411,770.00	1,497,000	260,599,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.74043	95.26383	95.26383	9.71961			243,780,140,970.00	2,559,000	45,857,000.00
ES33	On 15/09/2033	Spot Bond	8.68000	90.68794	8.70500	8.70500	90.44928			791,902,440,000.00	91,233,000	685,467,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	16.50097	100.85636	100.85636	16.42790			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	68.38736	100.35540	100.35540	68.38735			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	60.36311	100.00000	100.00000	59.91003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		25,000,000,000,000.00	250,000,000	250,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.46650	100.00000	11.43873		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.15832	100.00000	11.13129		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	58.89390	101.07344	58.74985		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	59.01428	101.11222	58.86990		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	59.39934	101.23627	59.25386		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	59.61583	101.30601	59.46972		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	31.74485	105.15565	31.67084		50,579,867,650.00	481,000	49,249,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	13.05474	103.15112	13.02511		0.00	0	330,000.00	
FRB08	On 10/06/2016	Spot Bond	100.49836	11.15565	100.49836	11.12790		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.49830	8.06044	100.49830	8.04039		0.00	0	0.00	
FRB10	On 25/01/2017	Spot Bond	101.51768	10.25597	101.51768	10.23078		0.00	0	0.00	
FRB11	On 11/12/2022	Spot Bond	100.00000	0.07344	100.00000	0.07288		0.00	0	10,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	111.84945	17.07784	111.84945	17.03644		0.00	0	320,000.00	
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.43144	100.44644	10.40579		0.00	0	300,000.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	49.31291	100.00000	49.19038		0.00	0	0.00	
FRBI04	On 31/03/2013	Spot Bond	211.83970	64.77740	211.83970	64.54210		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	105.16707	69.01919	105.16707	68.86088		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.65744	121.95151	3.64694				0.00	0	1,740,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.18585	266.05149	2.17572			649,165,635,600.00		2,440,000	1,240,000.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.27299	145.44748	2.26618				0.00	0	6,130,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.93295	186.40405	1.92597			454,825,882,000.00		2,440,000	1,250,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	21.38024	118.97136	21.32516				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.09647	100.00000	26.03808				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.09647	100.00000	26.03808				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.63848	51.72712	3.63432				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.52569	32.59207	3.52296				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.80564	31.38364	3.80279				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	36.77078	103.71290	36.68647				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	91.44700	101.43171	91.22109				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.40790	101.42118	13.37501				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	47.14729	100.70350	47.05231				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.44418	100.43778	44.35488				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	13.08660	101.37968	13.05451				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	13.08660	101.37968	13.05451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.95684	9.71110	100.95684	9.68684			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.89574	101.35502	12.86411			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	10.12614	100.49706	10.10122			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	85.48309	100.81157	85.28660			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.48712	100.62812	14.45104			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	8.86814	100.42343	8.84634			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	9.66184	100.46990	9.63808			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.93512	100.53541	32.85407			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	8.61356	98.00000	8.58394			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.76838	100.00000	8.73403			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.34680	100.61842	14.31108			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	9.64404	100.45750	9.62032			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	11.48102	100.56313	11.45275			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	12.30169	100.61014	12.27140			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	9.22781	100.43349	9.20513			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	10.36799	100.51033	10.34248			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	13.44949	100.67570	13.41635			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	8.66780	100.44913	8.64034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	6.98215	100.00000	6.95114				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	9.92176	100.53319	9.89030				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	11.50487	100.63883	11.46836				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	9.14141	100.48091	9.11243				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	9.63960	100.51430	9.60903				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	11.01620	100.60627	10.98126				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	10.34480	100.56147	10.31200				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	11.42207	100.63331	11.38582				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	12.01804	100.67296	11.97989				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	10.99136	100.60461	10.95648				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	11.12013	100.58527	11.08485				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	9.76410	100.52263	9.73314				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	10.03383	100.51264	10.00202				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	11.63734	100.64764	11.60040				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	11.51315	100.63938	11.47661				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	11.17361	100.61676	11.13816				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	11.65389	100.64874	11.61690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142		On 20/09/2017	Spot Bond	100.54761	10.13747	100.54761	10.10532		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.48314	9.17463	100.48314	9.14554		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	100.40273	7.97762	100.40273	7.95236		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	100.68010	12.12559	100.68010	12.08710		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	100.48314	32.18748	100.48314	32.08545		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.54650	18.60961	100.54650	18.55060		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	101.08864	13.18679	101.08864	13.12828		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	100.52041	11.41157	100.52041	11.37539		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	100.44745	2.02020	100.44745	2.01380		0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	98.00000	1.92211	98.00000	1.90813		0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	100.00000	1.72441	100.00000	1.71473		0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	100.00000	1.72441	100.00000	1.71473		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	100.00000	1.72207	100.00000	1.71008		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	100.00000	1.70922	100.00000	1.68465		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	100.00000	52.71827	100.00000	51.60517		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	100.00000	26.58877	100.00000	26.38478		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	100.00000	52.71827	100.00000	51.60517		0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	100.00000	26.38478	100.00000	26.18235		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.00000	1.15610	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
FRC162	On 14/12/2018	Spot Bond	100.00000	1.14823	100.00000	100.00000		0.00	0	0.00	
FRC17	On 03/06/2014	Spot Bond	103.88434	37.07249	103.88434	36.98739		0.00	0	0.00	
FRC29	On 22/07/2014	Spot Bond	101.69803	30.59131	101.69803	30.51608		0.00	0	0.00	
FRC37	On 20/06/2015	Spot Bond	100.46014	19.62139	100.46014	19.57314		0.00	0	0.00	
FRC40	On 20/12/2015	Spot Bond	100.45737	16.03251	100.45737	15.99309		0.00	0	0.00	
FRC41	On 25/10/2013	Spot Bond	101.67764	62.38304	101.67764	62.22964		0.00	0	0.00	
FRC46	On 10/09/2017	Spot Bond	98.80765	9.15913	98.80765	9.13669		0.00	0	0.00	
FRC47	On 18/02/2013	Spot Bond	113.68077	84.03453	113.68077	83.81516		0.00	0	0.00	
FRC55	On 11/07/2013	Spot Bond	100.00003	64.20521	100.00003	64.04967		0.00	0	0.00	
FRC56U	On 06/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00	
FRC57	On 20/06/2014	Spot Bond	100.38660	30.89448	100.38660	30.81855		0.00	0	0.00	
FRC61	On 28/07/2017	Spot Bond	101.46163	9.58562	101.46163	9.56210		0.00	0	0.00	
FRC66	On 31/01/2022	Spot Bond	109.33538	7.53890	109.33538	7.52105		0.00	0	0.00	
FRC67	On 20/09/2016	Spot Bond	100.46640	11.96204	100.46640	11.93262		0.00	0	0.00	
FRC68	On 20/09/2016	Spot Bond	100.47150	12.04656	100.47150	12.01693		0.00	0	0.00	
FRC69	On 31/01/2022	Spot Bond	109.51236	5.77560	109.51236	5.76190		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	111.32550	26.92907	111.32550	26.87392			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.29737	109.33538	5.28482			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.46168	114.09057	6.44585			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	9.05616	114.42023	9.03725			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	99.72554	100.45580	99.45257			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.68558	101.66489	10.65931			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.44948	100.00000	17.40628			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	16.94385	100.79789	16.90159			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.44072	100.69405	15.40225			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.28280	4.73000	106.23895			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	99.72524	100.56499	99.45198			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.62758	100.70697	15.58864			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	9.41298	100.40068	9.38985			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	10.46565	100.46304	10.43991			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.43783	100.61808	25.37518			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	11.88014	100.54671	11.85090			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	11.51716	100.52525	11.48882			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	99.72583	100.34678	99.45316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On 20/12/2012	Spot Bond	100.34394	99.72583	100.34394	99.45318				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	99.77998	100.32862	99.56094				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	99.77996	100.34043	99.56088				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	99.77995	100.34112	99.56087				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	99.72508	100.34682	99.45166				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.02311	100.44788	10.00297				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	14.58453	100.64235	14.55483				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.01352	100.44732	9.99340				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.34836	98.04956	24.30048				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	15.06088	100.67532	15.03021				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.48819	101.43156	13.45510				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	60.14058	101.08680	59.99346				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	62.28484	102.04635	62.13120				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	60.20421	101.11165	60.05692				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	61.58718	104.68033	61.43176				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	61.60295	96.98334	61.45776				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	60.40978	101.19191	60.26187				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	101.39248	60.92332	101.39248	60.77390			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	61.55358	101.63872	61.40228			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	61.94894	101.79324	61.79647			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	16.56624	137.45936	16.51373			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	56.38561	101.30769	56.24436			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	29.57868	104.00517	29.50447			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	23.55043	100.18638	23.47679			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	13.09528	103.41346	13.06258			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.91300	100.62484	10.87875			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.80699	101.45882	7.78782			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.59498	100.00000	12.57108			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.28127	254.50193	2.27101			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.18769	265.81898	2.17755			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.32344	249.70910	2.31311			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.35975	117.34620	3.35133			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.70553	101.41744	7.68663			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.66898	117.54524	3.65872			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.77500	101.77641	11.74601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	100.01476	12.11530	100.01476	12.08595				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	61.19212	101.49749	61.04190				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	7.58286	101.25022	7.56429				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.46921	100.29734	44.36001				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.11249	90.41057	3.10530				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	98.29009	100.18030	98.02823				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	99.18257	100.00000	98.91305				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	81.59980	100.68430	81.36198				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.99077	100.00000	0.98768				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.63274	101.11871	12.59203				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	79.50733	100.52362	79.27660				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	78.60733	100.43945	78.38198				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.65058	101.12618	8.62331				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.76870	101.07593	15.71791				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.26261	100.44759	8.23613				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	36.14299	100.44015	36.02720				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.21426	100.76967	14.16859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On 19/07/2014	Spot Bond	101.24351	31.20824	101.24351	31.06960			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	56.55610	101.17008	56.30501			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.74438	100.00000	3.71627			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	53.91265	100.00000	53.50798			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.53092	2.25000	102.48924			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.72868	100.00000	2.70820			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.00000	37.02744	100.00000	36.74336		2,000,000,000,000.00	20,000,000	20,000,000.00	
FRX14	On 01/09/2014	Spot Bond	105.55013	32.17979	105.55013	32.10453		1,055,501,300.00	10,000	1,402,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	23.91782	106.51279	23.86147		59,327,624,030.00	557,000	1,352,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	13.55642	104.36488	13.52501		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	105.51532	11.72175	105.51532	11.69434		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	113.83008	11.61413	113.83008	11.58541		0.00	0	2,000,000.00	
FRX19	On 15/11/2019	Spot Bond	108.96559	10.39100	108.96559	10.37323		4,249,658,010.00	39,000	2,866,000.00	
FRX24	On 10/12/2024	Spot Bond	117.28648	9.37860	117.28648	9.35485		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	102.81960	12.10990	102.81960	12.08262		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	79.83345	11.31887	79.83345	11.29800		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.94835	14.06906	100.94835	14.03392		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	100.00000	21.36524	100.00000	21.20487		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	100.01778	23.97040	100.01778	23.89556			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	13.02228	104.81266	12.99218			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	87.76781	100.00000	87.56651			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	95.18319	100.00000	94.94933			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	88.63975	100.00000	88.43691			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	66.88289	99.03016	66.88289			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD180	On 16/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.93075	100.01501	7.91154			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	10.04336	100.01973	10.01903			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	3.01387	100.00000	2.98285			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	3.01387	100.00000	2.98285			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	3.01387	100.00000	2.98285			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.52265	100.00000	2.51154			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	3.01387	100.00000	2.98285			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	3.01387	100.00000	2.98285			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	26.79336	100.57078	26.72667			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	12.33075	101.42786	12.30050			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	17.05701	99.93193	17.01571			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	9.88949	100.43806	9.86491			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	21.10740	102.01673	21.05535		204,033,460,000.00	2,000,000	1,000,000.00	
GRT06	On 11/12/2017	Spot Bond	100.00000	12.15903	100.00000	12.06573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	100.31458	10.99615	100.31458	10.96913				42,132,123,600,000.00	420,000,000	80,000,000.00
HILB01	On 18/07/2015	Spot Bond	99.88260	19.25775	99.88260	19.17315				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.35877	100.51108	8.32104				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				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	91.77348	105.54321	99.82784				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	105.54321	91.77348	105.54321	99.82784				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	66.67882	100.00000	66.55266				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	73.73799	100.00000	73.59810				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	62.59171	101.63173	62.43787				9,858,277,810,000.00	97,000,000	86,500,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.67017	101.67762	16.62918				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.91979	105.13866	17.87439				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	105.76786	91.75741	105.76786	99.82748				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	62.71634	101.68917	62.56212				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	17.01724	101.75803	16.97536				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.69959	117.06290	15.65585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2	On 19/01/2013	Spot Bond	106.05795	91.73667	106.05795	99.82700			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	62.94059	101.79257	62.78566			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	17.46295	101.86140	17.41995			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	16.12827	117.06290	16.08333			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	107.08651	91.66321	107.08651	99.82533			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	63.23942	101.93042	63.08358			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	18.00693	101.98773	17.96253			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	108.34719	91.57334	108.34719	99.82328			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	110.21153	91.44075	110.21153	99.82024			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	12.02889	115.88630	11.99905		229,802,532,900.00		1,983,000	34,194,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.13664	272.42396	2.12657			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.14206	271.70682	2.13198			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.45159	101.83148	12.42377		216,697,389,440.00		2,128,000	30,671,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.43441	102.02133	12.40659			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.98000	114.39982	0.98000	114.36426			0.00	0	218,500,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.06800	1.70000	114.03032		1,802,000,000.00		1,060,000	34,600,000.00
I2050	On 31/12/2050	Spot Bond	1.90000	119.34517	1.91500	118.85257		95,000,000,000.00		50,000,000	100,000,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	22.31303	95.45000	22.27210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On 14/12/2012	Spot Bond	100.50759	81.27252	100.50759	81.27252				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.95853	109.26558	24.89850				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	82.69078	100.86049	82.50533				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	19.19702	102.46253	19.14844				0.00	0	100,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.21567	100.92206	16.17562			1,412,908,840,000.00	14,000,000	7,000,000.00	
IBL15	On 28/06/2013	Spot Bond	100.23329	64.83715	100.23329	64.67803				0.00	0	12,000,000.00
IBL18	On 10/12/2013	Spot Bond	100.52781	55.27110	100.52781	55.13358				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	37.12885	100.74849	37.03629				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	43.14659	103.45013	43.04731				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	16.58576	108.14435	16.54619				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	12.18573	111.48026	12.15594				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	39.76761	102.47730	39.67732				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	42.66154	99.82217	42.55836				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	27.57829	100.88835	27.51095				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	27.69369	106.87614	27.62147				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	14.45189	105.97204	14.41853				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	28.43257	101.15611	28.36297				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	101.23137	10.71313	101.23137	10.68689			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	5.05774	119.59470	5.04487			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	3.27833	121.25275	3.26990			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	23.87335	100.15533	23.79872			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	11.13718	100.16252	11.10237			0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.96995	105.78604	10.94438			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	18.84636	100.66354	18.78587			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.84798	100.43811	8.81964			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	11.41945	100.00000	11.33374			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	8.51509	100.00000	8.41973			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	11.20220	100.00000	11.07563		21,800,000,000.00		218,000	316,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	75.38043	100.00000	75.23175			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00505	100.00000	0.00503			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	20.08792	99.89211	20.04325			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	20.08792	99.89211	20.04325			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	10.05791	100.97091	10.03559			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	104.15894	5.00000	104.13102			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	14.47129	101.37699	14.42557			0.00	0	12,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	101.30327	13.67185	101.30327	13.62869				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	16.74730	100.00000	16.61966				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	18.35208	112.11249	18.30725				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.21682	100.20174	23.93258				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.21682	100.20174	23.93258				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.62800	101.14829	10.59449				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38595	100.00000	7.36766				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	64.33701	101.89135	64.04971				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	56.97710	101.88356	56.72269				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	55.28847	101.64472	55.04206				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	25.42724	101.44581	25.36967				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	52.28338	100.58397	52.05237				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	53.46772	100.00000	53.06200				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	73.43299	104.33728	73.28577				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.91622	101.67347	14.87955				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN181U	On 31/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	94.87288	98.62666	94.63029		5,424,466,300,000.00	55,000,000	55,000,000.00	
IND303	On 15/01/2013	Spot Bond	98.52695	93.20681	98.52695	92.97289		5,911,617,000,000.00	60,000,000	60,000,000.00	
IND304	On 22/01/2013	Spot Bond	98.42745	91.60144	98.42745	91.37573		0.00	0	0.00	
IND305	On 29/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059		0.00	0	0.00	
IND306	On 05/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425		4,600,000,000,000.00	46,000,000	46,000,000.00	
IND307	On 12/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00	0	0.00	
IND308	On 19/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		0.00	0	0.00	
IND309	On 26/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805		0.00	0	0.00	
IND310	On 05/03/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919		0.00	0	0.00	
IND311	On 12/03/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00	0	0.00	
IND312	On 19/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On 26/03/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.29115	100,000.00000	0.28885			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 06/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	52.97162	100.00000	52.85407			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	82.79539	101.10218	82.43064			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	90.67199	100.97718	90.45110			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	87.03633	101.06512	86.83256			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	16.14680	100.29400	16.10757			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.58932	103.81357	19.54025			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.83216	101.94170	18.78575			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	8.01862	100.34045	7.99892			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	88.59203	100.00000	88.38930			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	28.94412	100.81708	28.87192			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	9.98271	100.33341	9.95818			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	76.29604	100.35507	76.29603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On 18/03/2013	Spot Bond	100.00000	82.62547	100.00000	82.44387			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.91100	6.50000	100.89911			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	96.75943	100.13131	96.42765			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	93.70467	99.98478	93.39340			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	10.11974	100.44355	10.08768			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	98.88898	100.14548	98.62838			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	31.65878	100.16956	31.55979			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	84.53716	100.49744	84.34599			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	71.56969	100.49744	71.29241			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	80.34512	100.32608	80.16807			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	80.16986	100.31481	99.45184			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	85.94103	100.14461	85.74413			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	74.09105	100.14677	73.80134			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	52.13806	100.14677	51.90850			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	85.94518	100.14488	85.74827			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.44570	100.00000	14.38217			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.63046	100.00000	9.58811			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.00000	55.31848	100.00000	54.92050			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.00000	50.38657	100.00000	50.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	90.77074	101.21767	90.54803			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	60.61147	101.23672	60.46301			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	60.61147	101.23672	60.46301			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	63.71315	99.91080	63.55892			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	42.82319	100.00000	42.71714			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	25.65413	100.24109	25.59185			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	25.53752	102.25661	25.47441			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	56.75936	100.77468	56.61783			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	23.39785	99.93260	23.32484			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.66761	99.93094	14.62184			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	11.03534	99.92988	11.00091			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	12.22834	104.73009	12.20008		56,763,708,780.00	542,000	271,000.00	
IPL4	On 29/03/2014	Spot Bond	104.25515	41.76055	104.25515	41.66386		10,437,400,087,100.00	100,114,000	25,218,000.00	
IPL5	On 28/09/2015	Spot Bond	100.91681	16.41640	100.91681	16.37586		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	108.21861	12.45779	108.21861	12.42807		257,993,166,240.00	2,384,000	14,855,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	101.03261	28.82479	101.03261	28.75431			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	19.44180	100.34728	19.39403			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.78964	109.98505	24.73035			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	11.23030	100.44886	11.20269			0.00	0	100,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	8.11029	100.75653	8.09007			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.50743	110.94012	3.49902			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.69643	124.10625	2.68852			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	51.84259	100.58379	51.61100			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.69008	100.18782	9.65977			0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	99.99997	10.30486	99.99997	10.25953			0.00	0	10,000,000.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.72540	101.62507	9.68207			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.34370	100.60774	0.34215			0.00	0	330,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00841	100.28878	0.00837			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	59.26599	100.00000	58.79569			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	3.05691	100.00000	3.03594			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.98369	100.00000	2.96160			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.00000	51.86323	100.00000	51.46969			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	81.98990	102.06373	81.81190			0.00	0	47,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	100.17994	98.40415	100.17994	98.14542			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.83403	117.77551	13.79868			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.66960	101.74618	10.64335			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.66781	124.10625	2.65999			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	62.43738	100.00000	62.29882			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	66.88996	98.99876	66.88995			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	94.38908	98.62399	94.14896			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	92.74209	98.49850	92.51056		5,318,919,000,000.00	54,000,000	54,000,000.00	
IVA304	On 24/01/2013	Spot Bond	98.39906	91.15345	98.39906	90.93001			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA307	On 14/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		32,100,000,000,000.00	321,000,000	85,000,000.00	
IVA312	On 22/03/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 18/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	70.59961	100.00000	70.46332				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	53.56335	100.00000	53.44448				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	52.73677	100.00000	52.61973				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	51.92295	100.00000	51.80772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On 17/10/2013	Spot Bond	100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	44.44444	100.00000	44.24686			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	65.43702	100.11329	65.27833			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.80562	101.15218	7.78652			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	41.66049	101.33204	41.55837			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	18.43880	101.39683	18.35679			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	96.84917	100.01454	96.59953			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	58.46695	101.10215	58.20752			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	90.23129	100.97704	90.01252			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	71.48479	100.00000	70.95397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	75.46428	100.00000	75.31689				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	46.02325	100.00000	45.67780				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	12.88244	100.00000	12.78575				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.93285	100.00000	91.70971				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.78063	100.00000	91.55787				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	94.26626	103.25721	94.02970				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	88.55910	102.85510	88.35164				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.29788	100.85336	3.28520				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	3.17245	100.00000	3.14863				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	92.51188	100.00000	92.28624				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	80.74455	100.00000	80.57239				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.69558	146.46402	10.66315				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	61.68578	101.88203	61.53383				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.70087	100.15505	21.64765				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	12.03215	100.36228	11.98679			5,419,563,120.00	54,000	5,843,000.00	
LGL03	On 03/04/2018	Spot Bond	98.87452	2.16196	98.87452	2.15381				0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	100.00000	9.25686	100.00000	9.18584				0.00	0	281,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.70000	105.56725	10.70000	105.50831			0.00	0	194,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.00000	4.62843	100.00000	4.59292		2,400,000,000,000.00	24,000,000	225,000,000.00	
MAQ007	On 27/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	94.15267	98.55765	93.91391			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	58.21182	101.08680	57.95354			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	94.14466	98.70105	93.90559			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	81.98133	97.83334	81.80158			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	62.80500	100.00000	62.33360			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	9,000,000.00
MBF018	On 15/04/2013	Spot Bond	99.92980	94.73543	99.92980	94.49636			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	43.76062	99.92873	43.65467			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	85.34265	100.85528	85.14640		201,710,560,000.00	2,000,000	1,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	100.87824	38.68275	100.87824	38.58829			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	30.85596	100.00907	30.78120			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	22.86566	99.91959	22.79432			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	15.89080	100.16737	15.77266		3,005,021,100,000.00		30,000,000	45,000,000.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.43429	100.17350	2.42369			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	38.81891	100.00000	38.51775			0.00	0	34,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	91.33407	100.00000	91.11022			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	91.33984	101.40172	91.11260			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	41.97003	101.42165	41.86707			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	42.49259	100.00000	42.38965			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	87.11055	100.00000	86.90654			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	40.37151	100.00000	40.27371			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.04288	100.00000	43.93618			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.49798	100.00000	21.44475			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.23718	100.00000	21.18574			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.82158	100.00000	6.80487			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.65425	100.00000	16.61346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	106.46019	10.27509	106.46019	10.25102			31,086,375,480.00	292,000	292,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	81.12887	100.46941	81.12886			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	26.81920	100.55268	26.75246			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.00000	37.02744	100.00000	36.74336			30,000,000,000,000.00	300,000,000	250,000,000.00
MCB5M	On 13/12/2014	Spot Bond	100.00000	18.51372	100.00000	18.37168			20,000,000,000,000.00	200,000,000	100,000,000.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	29.31261	100.10089	29.24732			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	29.35976	100.10166	29.29438			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	12.11745	100.10553	12.09046			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	11.02725	102.05054	11.00257			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.88563	102.14122	10.86124			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	14.34111	100.13874	14.30915			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.88005	102.46074	13.84888			0.00	0	500,000.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	14.25409	102.63527	14.22203			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	24.74409	109.14290	24.68496			0.00	0	85,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.93908	100.35527	13.90483			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.29723	100.36949	8.27684			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	12.18077	108.22148	12.14877			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	19.15897	105.26282	19.11426			0.00	0	25,406,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	100.76354	20.16206	100.76354	20.09728				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.69859	106.38091	10.67355				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	84.76637	100.73012	84.56897				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.42152	106.29569	10.39715				318,887,070.00	3,000	7,023,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	36.67741	109.35704	36.59057				7,436,278,720.00	68,000	4,360,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	22.36837	108.68196	22.31568				0.00	0	9,840,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.79236	112.43670	14.75654				1,911,423,900.00	17,000	3,473,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	53.17506	105.38322	53.05154				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	92.96563	98.63643	92.73266				0.00	0	10,000,000.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	80.40996	97.71856	80.23723				0.00	0	10,000,000.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	60,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.30125	100.00000	6.28597				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10781	100.00000	0.10755				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.60031	100.00000	6.58432				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.68188	100.00000	6.66569				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.13703	100.89771	6.12205				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.20116	100.90718	6.18602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond	100.92303	6.30803	100.92303	6.29262			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.36144	100.93092	6.34591			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	6.42555	100.94038	6.40985			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.58573	100.96406	6.56964			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.69248	100.97993	6.67613			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.80988	100.99728	6.79323			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.91658	101.01305	6.89967			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.96991	101.02081	6.95288			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.60932	101.11573	7.59070			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.35392	101.22620	8.33346			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10781	100.00000	0.10755			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10781	100.00000	0.10755			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	107.21089	8.00000	107.16531			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	41.93601	101.70052	41.83287			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.83687	101.25975	28.76622			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.79369	100.87403	19.74537			0.00	0	14,000,000.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.90772	101.31348	8.88589			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	15.65585	100.75760	15.58658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.78178	100.79541	8.74291				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	20.10283	110.77590	20.05394			20,610,299,298,600.00	186,054,000	104,143,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.00801	15.14985	101.00801	15.11199				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.60433	118.84122	12.57190			2,020,300,740.00	17,000	5,059,000.00	
NBK4	On 28/10/2024	Spot Bond	30.23292	4.36209	30.23292	4.35893				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	93.59395	102.03598	93.35559				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.68946	111.25692	21.63682				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.91099	101.70058	21.85710				0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.39975	101.79234	8.37907				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	42.08147	103.06649	41.98496				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	43.93893	100.27352	45.33988				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	16.19983	107.67718	16.16133			2,153,543,600.00	20,000	6,938,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.28219	14.14376	100.28219	14.10903				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	89.73944	117.77042	89.49668				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	92.22678	101.18874	91.99488				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	83.76215	100.66622	83.57246				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.98387	100.00000	30.92508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.13583	100.00000	39.06159			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.54725	100.00000	29.49119			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	20.50947	100.88001	20.45940			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	82.75235	100.53804	82.56724			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	98.37365	100.29682	98.10771			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	98.10811	100.27583	97.84365			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	98.10811	100.27583	97.84365			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	98.10811	100.27583	97.84365			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.95578	100.26098	23.89761			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	23.35942	100.01676	23.30282			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.93800	99.92572	22.88248			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	20.13886	100.72872	20.08866			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	18.01922	78.84167	17.99055			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	15.06419	100.68736	15.02666			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	13.24813	101.44317	13.21562			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.91415	101.58167	13.87997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	101.36186	13.18786	101.36186	13.15553			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.52431	99.92294	12.49398			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	92.21406	100.00000	91.98805			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.70840	74.70107	14.68593			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	56.60632	100.71896	56.46524			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	37.73204	100.42509	37.65539			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	37.66769	100.41859	37.59117			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	20.29051	100.13494	20.20118			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.81397	101.09351	9.77043			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.56672	100.28784	2.55461			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	13.05711	100.21716	12.99337			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.77269	100.00000	3.74438			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	20.47895	108.64353	20.42992			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	81.08457	100.43443	81.08457			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	69.21832	103.93706	69.21831			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	59.94911	103.85854	59.81074		332,347,328,000.00	3,200,000	25,976,000.00	
NED8	On 08/02/2014	Spot Bond	105.20960	46.44423	105.20960	46.33766		1,893,772,800.00	18,000	4,018,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	100.00389	8.26357	100.00389	8.24355			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.60850	122.15519	13.57270		38,112,419,280.00	312,000	156,000.00	
NEDH1B	On 20/11/2018	Spot Bond	109.62449	10.04760	109.62449	10.02118		0.00	0	0.00	
NET41	On 16/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235		0.00	0	0.00	
NET45	On 13/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00	
NHM001	On 04/09/2015	Spot Bond	100.87482	17.59755	100.87482	17.51789		0.00	0	100,000.00	
NILB10	On 08/12/2016	Spot Bond	154.74879	4.56431	154.74879	4.54868		0.00	0	0.00	
NMP20N	On 24/07/2020	Spot Bond	110.78287	12.14425	110.78287	12.11520		0.00	0	0.00	
NPL01	On 14/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		0.00	0	0.00	
NPL02	On 13/06/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317		0.00	0	0.00	
NPL03	On 12/12/2013	Spot Bond	100.00000	37.31371	100.00000	37.02744		0.00	0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	112.47442	10.05135	112.47442	10.02432		0.00	0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	100.87478	12.09773	100.87478	12.06819		0.00	0	0.00	
NQ1A12	On 22/05/2014	Spot Bond	100.84223	39.07459	100.84223	38.97922		0.00	0	0.00	
NQ1A14	On 22/05/2013	Spot Bond	100.77827	86.08494	100.77827	85.88529		0.00	0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.95435	100.82862	19.89160		0.00	0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	114.30671	10.08286	114.30671	10.05535		0.00	0	0.00	
NQ1B11	On 22/05/2014	Spot Bond	100.88848	39.30167	100.88848	39.20570		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.82727	86.15501	100.82727	85.95511			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	20.12535	100.85447	20.06205			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.44235	112.37668	10.41429			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	39.56872	100.94287	39.47205			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	86.24843	100.89257	86.04819			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	20.44019	100.90208	20.37588			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	86.26205	100.90209	86.06177			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	86.34373	100.92679	86.14322			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	86.43716	101.02443	86.23627			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	86.56360	101.11272	86.36227			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.95562	101.14634	8.93370			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.45169	101.06357	13.41880			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	56.23471	133.37761	56.06025			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	37.86050	112.65666	37.76716			0.00	0	28,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.36136	127.61916	10.33330		235,840,207,680.00	1,848,000	8,424,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.51364	133.90446	10.48391		72,844,026,240.00	544,000	4,772,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	166.40319	4.00121	166.40319	3.98679				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.75827	132.37089	9.73108			62,214,318,300.00		470,000	6,335,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	93.94740	99.96864	93.71201				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	43.28902	99.87889	43.18426				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	43.14710	99.88231	43.04268				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	10.54724	101.83987	10.52127				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	21.00913	101.27473	20.95766				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	60.04230	101.19990	59.77567				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	18.31948	101.37662	18.23801				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.33724	100.00000	16.29766				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.39035	100.00000	16.35065				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.42223	100.00000	16.38245				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.18718	100.00000	17.14555				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.03713	100.00000	17.99343				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.34932	100.00000	23.29275				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.61289	110.62267	16.57275			1,880,585,390.00		17,000	95,671,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.84237	100.00000	4.82107				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	13.20122	109.71000	13.17446				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	24.94935	100.00000	24.88891				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.73423	100.00000	5.72003				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	77.80025	100.48296	77.58029				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	90.93154	98.38076	90.70922				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.00000	88.65304	100.00000	88.44971				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	62.23740	100.00000	62.09928				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	30,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	37.22919	100.42050	37.13665				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.00000	25.19998	100.00000	25.00000				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	69.13392	103.78737	69.13391				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	81.06402	100.37625	81.06401				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	81.78367	100.37300	81.60015				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	81.84108	100.39251	81.65742				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	54.66591	100.41791	54.53003				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	81.10188	100.38925	81.10188				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	37.34053	100.43155	37.24770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	100.00000	25.19998	100.00000	25.00000				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	69.25161	103.92808	69.25161				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	81.93677	100.42500	81.75285				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	54.96896	100.42441	54.83232				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	81.16814	100.41200	81.16813				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	37.58936	100.45623	37.49590				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.00000	25.19998	100.00000	25.00000			670,000,000,000.00	6,700,000	3,600,000.00	
PR2C4D	On 15/06/2013	Spot Bond	100.48342	82.10900	100.48342	81.92459				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	81.33849	100.47042	81.33849				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	37.86433	100.48350	37.77016				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.00000	25.19998	100.00000	25.00000				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	82.26207	100.53526	82.07725				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	39.92371	101.01119	39.82612				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	31.20314	115.36704	31.06969				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	27.38489	90.32933	27.32856				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.21274	36.97373	1.21162				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.39500	123.89382	5.42000	123.80474			52,806,893,373,000.00	788,117,400	6,023,020,359.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	122.26482	19.44459	122.26482	19.35802				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	14.24401	85.50505	14.21603				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	13.97263	128.79704	13.90817				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.81598	81.26980	7.80127				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	66.48630	106.08559	66.33271				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.29000	127.82357	7.31000	127.59223			36,017,083,882,170.00	940,615,073	0,850,147,100.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.13637	34.66514	1.13538				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.08303	32.55096	1.08214				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	215.87872	134.27209	215.82328	133.75357			20,213,018,580,416.60	93,631,362	134,000,000.00	
R197	On 07/12/2023	Spot Bond	0.86000	285.26123	0.86500	285.04707			57,255,446,000.00	66,576,100	140,584,600.00	
R201	On 21/12/2014	Spot Bond	5.06500	106.89679	5.07500	106.86248			3,485,816,572,500.00	688,216,500	914,332,500.00	
R202	On 07/12/2033	Spot Bond	1.63000	215.03321	1.63000	214.96252			256,825,897,000.00	157,561,900	1,145,133,000.00	
R203	On 28/02/2023	Spot Bond	6.83500	108.97994	6.85500	108.80849			16,682,136,655,000.00	440,693,000	2,128,300,000.00	
R203	On 15/09/2017	Spot Bond	5.84500	111.97855	5.87500	111.83089			12,796,424,599,000.00	189,294,200	6,353,941,200.00	
R204	On 21/12/2018	Spot Bond	6.08000	109.49722	6.10000	109.37426			9,919,466,040,000.00	631,491,125	6,012,679,294.00	
R2048	On 28/02/2048	Spot Bond	99.20808	11.26627	99.20808	11.24122			167,026,723,488,000.00	683,600,000	4,400,680,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	44.31544	100.00000	44.20808				0.00	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 15/01/2014	Spot Bond	5.08000	105.69110	5.09000	105.66614		5,821,319,320,000.00	145,929,000	1,211,560,000.00	
R207	On 15/01/2020	Spot Bond	6.34000	108.20898	6.36500	108.04556		19,294,216,412,000.00	043,251,800	6,597,451,000.00	
R208	On 31/03/2021	Spot Bond	6.43000	103.50023	6.45500	103.32174		12,165,873,874,020.00	892,048,814	9,182,982,408.00	
R209	On 31/03/2036	Spot Bond	8.08000	82.29236	8.10500	82.05336		40,822,558,952,000.00	052,296,900	9,968,871,900.00	
R210	On 31/03/2028	Spot Bond	1.35000	164.69497	1.35000	164.64208		55,612,440,000.00	41,194,400	358,593,000.00	
R211	On 31/01/2017	Spot Bond	0.12000	113.03759	-0.12000	113.00546		(16,763,220,000.00)	139,693,500	1,068,613,500.00	
R212	On 31/01/2022	Spot Bond	0.81500	133.11941	0.75000	133.78260		843,009,929,780.00	034,368,012	1,205,963,601.00	
R213	On 28/02/2031	Spot Bond	7.78500	94.53994	7.82000	94.20177		28,805,410,066,500.00	700,116,900	5,629,418,900.00	
R214	On 28/02/2041	Spot Bond	77.73332	10.20864	77.73332	10.19014		95,765,304,800,368.00	231,972,400	7,375,477,400.00	
R223C	On 15/03/2013	Spot Bond	98.10852	81.22422	98.10852	81.04728		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	56.15434	95.74929	56.03310		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	38.72987	93.40448	38.64796		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	27.16258	91.01110	27.10636		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	19.71266	87.49080	19.67318		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	14.24401	85.50505	14.21603		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	10.45078	83.47163	10.43066		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.81598	81.26980	7.80127		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	99.45853	99.35642	99.18999		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On 21/06/2013	Spot Bond	96.68315	67.12208	96.68315	66.97759				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	45.99980	94.26296	45.90284				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	32.02309	91.92899	31.95698				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.60207	89.76971	22.55632				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.53482	86.42385	16.50240				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	12.03430	84.45562	12.01116				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.92246	82.31050	8.90567				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.75624	79.97373	6.74383				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.56917	75.56089	5.55943				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.41309	73.15412	4.40558				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.68464	69.91580	3.67861				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.99628	67.83418	2.99150				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.46743	65.82731	2.46360				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.06139	63.84766	2.05827				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.93769	60.09257	1.93491				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.67186	58.22853	1.66953				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.55938	55.42223	1.55729				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	53.71567	1.37772	53.71567	1.37593			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.22842	52.07678	1.22687			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.10481	50.50256	1.10345			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.99749	49.04085	0.99629			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.90697	47.63992	0.90591			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.38929	40.84619	1.38788			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.32027	39.49703	1.31897			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.26197	38.20719	1.26076			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.21274	36.97373	1.21162			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.17125	35.79392	1.17019			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.13637	34.66514	1.13538			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.10722	33.58493	1.10628			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.08303	32.55096	1.08214			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	39.43378	100.64880	39.33557			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	64.02350	99.92574	63.86851			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	14.04898	99.90770	14.01498			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	21.41900	100.96576	21.35157			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.21959	100.00000	2.20983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08	On 08/03/2013	Spot Bond	100.56581	83.48472	100.56581	83.29625				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	79.40352	100.63344	79.17422				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	79.40598	100.61948	79.17670				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	50.77604	100.62865	50.54662				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	23.06977	100.22952	23.01315				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	78.59727	100.00000	78.48750				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	29.90063	101.67229	29.82711				0.00	0	15,000,000.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.91246	5.87500	104.89573				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	16.52002	100.93776	16.44682				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	94.54453	100.29264	94.29956				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	62.65683	100.11180	62.18615				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	15.38395	100.00000	15.26848				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	38.45328	100.68733	38.35748				0.00	0	5,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	85.49161	101.03586	85.29429				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On 28/02/2013	Spot Bond	101.10798	85.61738	101.10798	85.41965			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	29.99234	102.70350	29.91793			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.60512	100.28309	14.57613			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.84612	102.22019	12.81439			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	16.46179	101.97649	16.42121			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	16.46179	101.97649	16.42121			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	64.34849	99.90414	64.06575			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	54.12509	100.99069	53.88515			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	49.88498	100.58819	49.65966			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	59.91003	100.00000	59.46036			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	14.71891	100.38461	14.65327			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	11.31182	100.43152	11.26135			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.00000	53.54787	100.00000	53.14155			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.00000	9.47323	100.00000	9.40055			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	39.51726	100.88031	39.41863			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.12113	100.00000	35.05160			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	28.65576	101.00223	28.58572			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.13480	5.25000	102.12043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.61877	100.00000	0.61724			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.19997	100.00000	4.18979			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	24.61857	100.00000	24.52447			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.55128	109.50878	10.52599		4,270,842,420.00		39,000	5,427,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.88797	105.69036	8.87042			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	12.26797	117.11129	12.23676			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.08285	100.96377	11.05577			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.38832	109.76738	10.36339		178,042,690,360.00		1,622,000	16,031,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	8.03969	101.55586	8.01995			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	7.22200	100.47716	7.20403			0.00	0	15,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.44951	7.25361	101.44951	7.23092		54,782,735,400.00		540,000	270,000.00
SBK18	On 24/10/2020	Spot Bond	100.00000	8.39595	100.00000	8.33293			0.00	0	330,000.00
SBK19	On 24/10/2019	Spot Bond	100.00000	8.62539	100.00000	8.56065			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	20.06721	110.28697	20.01858		551,434,850.00		5,000	14,902,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On 10/04/2013	Spot Bond	101.21158	79.43126	101.21158	79.26356			0.00	0	8,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	10.82203	101.86258	10.79759		1,935,389,020.00		19,000	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	38.73971	127.67688	38.62379			0.00	0	950,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	44.03755	159.66556	43.89500			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	71.10545	152.98792	70.89728			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	21.59393	117.95662	21.53869			0.00	0	320,000.00
SBN29	On 15/09/2015	Spot Bond	118.36117	21.50828	118.36117	21.45311			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	21.46554	118.56412	21.41041			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	75.30775	143.82678	75.08933			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	11.66560	103.68838	11.63872			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	21.55414	118.14423	21.49893			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	21.53273	118.24540	21.47754			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	64.79869	211.65251	64.56345			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	80.60091	100.00000	80.42869			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	7.80207	100.42831	7.78268			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	39.45146	99.21990	39.35445			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.87710	100.36654	31.79876			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	12.20909	100.15186	12.17947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	100.16711	66.12295	100.16711	65.96252				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.15622	100.00000	60.01049				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.79597	107.02647	11.76807				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	40.46067	101.09831	40.36169				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.84083	101.18390	12.80939			7,588,792,500,000.00	75,000,000	48,000,000.00	
SBS16	On 22/09/2018	Spot Bond	100.29283	7.18330	100.29283	7.16566				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.14590	100.00000	1.14337				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	7.40964	100.30374	7.39144				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	9.01912	112.35030	8.99718				0.00	0	430,000.00
SBS20	On 15/05/2026	Spot Bond	107.31305	10.15301	107.31305	10.12894			42,925,220,000.00	400,000	630,000.00	
SBS21	On 15/05/2026	Spot Bond	101.14300	8.00900	101.14300	7.98375				0.00	0	100,000.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.70953	100.81390	19.66144				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	9.31435	100.85958	9.28505				0.00	0	100,000.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.44469	100.88565	7.42651				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.85907	107.86744	8.84405			104,631,416,800.00	970,000	3,465,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	8.63980	100.17939	8.62043				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	9.06945	102.91713	9.04868			33,653,901,510.00	327,000	327,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On 26/03/2013	Spot Bond	102.48454	82.91900	102.48454	82.73642			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.96710	118.34171	17.92177		136,921,358,470.00		1,157,000	3,069,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	74.46992	120.99445	74.25760			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.19322	265.12288	2.18307			0.00	0	1,440,000.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	5.05774	119.59470	5.04487			0.00	0	2,670,000.00
SCM107	On 15/09/2017	Spot Bond	112.58000	9.14421	112.58000	9.11905			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	101.86442	100.00000	101.60848			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.55350	100.00000	3.54471			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24065	82.63494	0.24009			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	8.08542	100.00000	8.02246			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.91100	6.50000	100.89911			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.65733	100.49004	10.63083			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	64.77992	100.22255	66.27684			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	16.77737	100.24006	18.51374			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	9.28110	100.37865	11.18177			0.00	0	9,000,000.00
SHS05	On 29/06/2017	Spot Bond	104.63904	8.67081	104.63904	11.12327		1,464,946,560.00		14,000	40,000.00
SHS06	On 12/12/2017	Spot Bond	100.00000	2.33211	100.00000	2.31421			0.00	0	247,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	104.53403	64.44365	104.53403	64.29655				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.49953	110.17225	15.46261				22,034,450,000.00	200,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	71.96725	104.99511	71.80149				0.00	0	55,157,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.77526	102.86503	11.74830				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	27.38162	101.14731	27.31460				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.30814	100.91285	10.28297				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	15.11201	101.15213	15.07501				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.32399	100.91985	8.30367				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	12.62307	110.58806	12.59274				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.92801	99.95086	22.85646				0.00	0	15,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.74418	9.53140	100.74418	9.50764				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	9.62338	100.29998	9.59974				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.68876	101.49647	10.65495				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	9.09800	89.26946	9.07957				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	9.13145	88.92846	9.11302				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	22.61140	107.77651	22.57351				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.77235	97.48656	10.74914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	100.44496	9.15245	100.44496	9.12313			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.54632	104.60347	11.51951			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	21.25270	119.58561	21.19773			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.42460	101.19280	3.41021			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	62.43738	100.00000	62.29882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	62.43738	100.00000	62.29882			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	58.02345	100.00000	57.89468			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	57.89468	100.00000	57.76619			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	62.43738	100.00000	62.29882			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	62.43738	100.00000	62.29882			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	66.88243	99.03221	66.88243			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN961	On 22/02/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	100.00000	80.39648	100.00000	100.00000			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.85294	117.60842	19.80255			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.34109	104.75139	10.31719			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.11054	100.00000	40.02225			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	31.38913	100.00000	31.15351			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	42.28066	102.75446	42.18393			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	91.59275	98.53867	91.36683			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	88.34087	98.31078	88.13117			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	66.86561	99.10758	66.86560			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	81.44663	97.81910	81.26924			0.00	0	20,000,000.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66706	100.00000	66.66705			0.00	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	88.26254	100.94335	88.05068				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	95.24553	99.98492	95.00320				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	93.81630	99.89383	93.58140				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.60003	101.19250	15.56184				0.00	0	20,000,000.00
TFS84	On 28/07/2016	Spot Bond	107.95127	15.37716	107.95127	15.34112				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	83.88622	100.57712	83.69553				0.00	0	44,000,000.00
TFS93	On 17/02/2014	Spot Bond	100.87887	39.46511	100.87887	39.38635				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	58.35323	100.92142	58.16960				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.65161	101.62026	6.63055				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.85566	101.66672	6.83395				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.83779	102.00557	10.81353				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	3.31082	100.00000	3.27910				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	3.31082	100.00000	3.27910				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	3.31082	100.00000	3.27910				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	300,000,000.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			8,580,000,000,000.00	85,800,000	180,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.43972	100.00000	2.39187			0.00	0	20,000,000.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.29378	101.76658	7.27066			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	3.31082	100.00000	3.27910			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	8.22842	101.98019	8.20229			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	3.31082	100.00000	3.27910			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	12.04965	102.86169	12.01110			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	3.31082	100.00000	3.27910			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	11.18138	101.66078	11.15390			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.68476	101.48088	6.66835			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	7.19478	101.58542	7.17711			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.27092	105.94334	7.25238			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	8.21212	101.79445	8.19191			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.66311	101.88733	8.64178			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.40064	102.87096	13.36734			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.87123	101.59334	10.84452			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	13.11515	101.62589	13.08292			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	11.12793	101.64915	11.10058		1,778,860,125,000.00	17,500,000	17,500,000.00	
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.36424	101.62589	7.34614			0.00	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	7.47738	101.64915	7.45900				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.53393	101.66078	7.51542				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.95682	101.61194	10.92990				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	11.12793	101.64915	11.10058				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.71541	101.77704	11.68658				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	8.09886	101.77704	8.07893				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.71541	101.77704	11.68658				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.56800	101.96303	12.53702				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	9.22538	102.00952	9.20264				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.51478	101.95141	12.48393				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.74426	102.88090	16.70265				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.68774	102.93896	13.65370				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.90177	102.91574	16.85976				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	44.84863	100.16956	44.73982				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	22.17625	115.34604	22.12084			13,956,870,840.00	121,000	2,721,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	11.39657	98.42479	11.37525				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	10.05131	113.10271	10.02645			73,742,966,920.00	652,000	998,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	114.87864	11.62113	114.87864	11.59203			184,954,610,400.00	1,610,000	290,846,210.00
TN23	On 06/11/2023	Spot Bond	120.75839	10.00873	120.75839	9.98264			215,916,001,320.00	1,788,000	86,627,000.00
TN25	On 19/08/2025	Spot Bond	105.49834	11.92713	105.49834	11.89971			175,760,234,440.00	1,666,000	123,533,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	9.36049	103.04013	9.33903			485,834,212,950.00	4,715,000	12,737,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	7.33788	100.87844	7.30537			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.50932	100.89915	7.47605			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.72639	100.92536	7.69216			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.74923	100.92812	7.71490			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.82169	101.05768	8.78256			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.97032	101.32571	14.90377			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	30.99255	100.00000	30.74376			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	16.05078	100.00000	15.92194			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	13.75441	100.00000	13.64400			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.67927	10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.68724	9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.69491	100.00000	9.66991			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	82.74447	97.58601	82.56182			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	73.66285	96.66726	73.51942			0.00	0	25,000,000.00
TSP133	On 03/01/2013	Spot Bond	98.71758	96.10128	98.71758	95.85215			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	69.75428	99.76004	69.62217			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	88.13058	98.31631	87.92187			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	114.88602	12.26358	114.88602	12.23286		123,617,357,520.00		1,076,000	538,000.00
UTR041	On 19/04/2014	Spot Bond	99.85679	43.36357	99.85679	43.25866			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	14.43343	99.84614	14.39851			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	24.41850	100.02475	24.35933			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	13.54040	107.51485	13.50826			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	60.48650	100.00000	60.33996			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	60.72965	100.00000	60.58253			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	60.81070	100.00000	60.66338			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	21.13369	101.12514	21.06706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	101.16690	13.26160	101.16690	13.21978			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.88698	101.16870	9.85580			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	88.46645	100.00000	88.26402			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	88.05290	100.00000	87.85141			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.94415	142.66000	8.92246			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.55521	125.92352	13.51869		5,414,711,360.00		43,000	93,043,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	7.25903	235.74310	7.22631			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	19.23884	110.71509	19.19206			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	10.15494	112.63018	10.12991		425,967,340,760.00		3,782,000	82,891,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	8.58322	114.13989	8.56183			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	8.54175	112.54320	8.52070			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	8.49029	112.28516	8.46941		134,742,192,000.00		1,200,000	4,300,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	58.00263	95.75673	57.87740			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	48.01170	94.53097	47.90970			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	16.23749	86.34739	16.20585			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	37.61733	92.99863	37.53849			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	31.40145	91.84060	31.33702			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.41408	85.12782	13.38797			0.00	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	23.51910	90.00797	23.47086			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	16.20948	86.33473	16.17790			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.22658	64.79116	2.22313			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03096	100.00000	0.03090			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.73180	100.00000	18.69626			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.73180	100.00000	18.69626			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.72909	100.00000	15.69925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	15.72909	100.00000	15.69925			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.36590	100.00000	9.34813			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.81369	100.00000	8.79697			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.81369	100.00000	8.79697			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.87949	100.00000	7.86454			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
Total for j-Bonds :								995,341,166,815,018.00	,865,563,834	112 093 206 452.00	

Grand Total: **15,343,555,714,724.00** **165,850,613** **12 095 165 205.00**