



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/11/2012

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/12/2012	Foreign Exchange Future			8.72040	8.72040	8.76390	8.76390		13.56	72,143,869.20	8,273	329,541.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	724.93490	0.72493	767.52590	0.76753	724.935	14.26	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	4.53490	0.00453	3.62590	0.00363	4.535	14.26	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	487.27730	0.48728	527.22180	0.52722	487.277	13.31	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	16.87730	0.01688	13.32180	0.01332	16.877	13.31	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	922.09020	0.92209	965.34350	0.96534	922.090	15.32	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.69020	0.00169	1.44350	0.00144	1.690	15.32	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	773.91680	0.77392	816.74180	0.81674	773.917	14.50	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	3.51680	0.00352	2.84180	0.00284	3.517	14.50	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	400.65680	0.40066	438.44340	0.43844	400.657	13.36	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	30.25680	0.03026	24.54340	0.02454	30.257	13.36	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	676.23600	0.67624	718.52330	0.71852	676.236	14.01	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	5.83600	0.00584	4.62330	0.00462	5.836	14.01	0.00	0	20,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	627.89320	0.62789	669.78990	0.66979	627.893	13.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	7.49320	0.00749	5.88990	0.00589	7.493	13.77	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	162.40140	0.16240	187.73450	0.18773	162.401	13.56	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	142.00140	0.14200	123.83450	0.12383	142.001	13.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	443.20100		0.44320	482.15290	0.48215	443.201	13.33	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	22.80100		0.02280	18.25290	0.01825	22.801	13.33	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	425.98660		0.42599	464.49330	0.46449	425.987	13.35	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	25.58660		0.02559	20.59330	0.02059	25.587	13.35	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	117.31270		0.11731	134.00790	0.13401	117.313	14.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	216.91270		0.21691	190.10790	0.19011	216.913	14.38	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	284.41560		0.28442	317.67190	0.31767	284.416	13.45	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	64.01560		0.06402	53.77190	0.05377	64.016	13.45	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	218.29000		0.21829	247.77870	0.24778	218.290	13.50	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	97.89000		0.09789	83.87870	0.08388	97.890	13.50	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	70.08940		0.07009	80.42930	0.08043	70.089	15.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	359.68940		0.35969	326.52930	0.32653	359.689	15.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	141.90220		0.14190	161.57790	0.16158	141.902	13.90	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	171.50220		0.17150	147.67790	0.14768	171.502	13.90	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	123.87910		0.12388	141.39210	0.14139	123.879	14.24	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	203.47910		0.20348	177.49210	0.17749	203.479	14.24	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	39.97930		0.03998	45.44660	0.04545	39.979	17.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	549.57930		0.54958	511.54660	0.51155	549.579	17.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	94.34780		0.09435	108.05560	0.10806	94.348	14.92	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	273.94780		0.27395	244.15560	0.24416	273.948	14.92	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	71.99430		0.07199	82.60630	0.08261	71.994	15.60	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	351.59430		0.35159	318.70630	0.31871	351.594	15.60	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	4.45680		0.00446	4.55290	0.00455	4.457	25.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,684.05680		1.68406	1,640.65290	1.64065	1,684.057	25.45	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	55.19590		0.05520	63.36170	0.06336	55.196	16.29	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	434.79590		0.43480	399.46170	0.39946	434.796	16.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	42.93020		0.04293	48.87710	0.04888	42.930	17.01	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	522.53020		0.52253	484.97710	0.48498	522.530	17.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	1.37530		0.00138	1.26910	0.00127	1.375	28.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,380.97530		2.38098	2,337.36910	2.33737	2,380.975	28.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	38.14760		0.03815	43.31730	0.04332	38.148	17.40	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	567.74760		0.56775	529.41730	0.52942	567.748	17.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	22.10170		0.02210	24.67910	0.02468	22.102	19.33	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	801.70170		0.80170	760.77910	0.76078	801.702	19.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,071.28520		1.07129	1,114.66250	1.11466	1,071.285	16.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.88520		0.00089	0.76250	0.00076	0.885	16.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,021.49650		1.02150	1,064.84180	1.06484	1,021.496	15.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	1.09650		0.00110	0.94180	0.00094	1.097	15.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	971.76030		0.97176	1,015.06510	1.01507	971.760	15.64	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	1.36030		0.00136	1.16510	0.00117	1.360	15.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.83800		8.83800	8.88200	8.88200		15.35	8,245,854.00	933	40,406.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	386.80710		0.38681	409.42630	0.40943	386.807	14.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	248.80710		0.24881	227.42630	0.22743	248.807	14.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	267.54260		0.26754	282.94770	0.28295	267.543	16.01	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	429.54260		0.42954	400.94770	0.40095	429.543	16.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	795.36980		0.79537	832.01800	0.83202	795.370	14.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	57.36980		0.05737	50.01800	0.05002	57.370	14.17	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	495.52240		0.49552	522.55110	0.52255	495.522	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	157.52240		0.15752	140.55110	0.14055	157.522	14.26	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	146.00840		0.14601	153.68860	0.15369	146.008	18.45	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	858.00840		0.85801	821.68860	0.82169	858.008	18.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	363.11520		0.36312	384.70790	0.38471	363.115	15.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	275.11520		0.27512	252.70790	0.25271	275.115	15.04	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	319.65550		0.31966	339.30600	0.33931	319.655	15.35	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	331.65550		0.33166	307.30600	0.30731	331.656	15.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	61.64170		0.06164	63.74330	0.06374	61.642	22.84	0.00	0	250.00

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	10.55	Put	1,773.64170		1.77364	1,731.74330	1.73174	1,773.642	22.84		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	238.14050		0.23814	251.75550	0.25176	238.140	16.45		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	500.14050		0.50014	469.75550	0.46976	500.141	16.45		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	179.97220		0.17997	189.85170	0.18985	179.972	17.55		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	691.97220		0.69197	657.85170	0.65785	691.972	17.55		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	49.33160		0.04933	51.13600	0.05114	49.332	24.00		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,061.33160		2.06133	2,019.13600	2.01914	2,061.332	24.00		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	95.29090		0.09529	99.70360	0.09970	95.291	20.44		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,257.29090		1.25729	1,217.70360	1.21770	1,257.291	20.44		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	80.41470		0.08041	83.78970	0.08379	80.415	21.31		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,442.41470		1.44241	1,401.78970	1.40179	1,442.415	21.31		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	971.70930		0.97171	1,011.66630	1.01167	971.709	14.46		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	33.70930		0.03371	29.66630	0.02967	33.709	14.46		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	925.66530		0.92567	965.30340	0.96530	925.665	14.28		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	37.66530		0.03767	33.30340	0.03330	37.665	14.28		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	881.50300		0.88150	919.35550	0.91936	881.503	14.24		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	43.50300		0.04350	37.35550	0.03736	43.503	14.24		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.94180		8.94180	8.98600	8.98600		16.17		10,792,752.60	1,207	15,187.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	522.36940		0.52237	544.70880	0.54471	522.369	15.52		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	340.56940		0.34057	318.70880	0.31871	340.569	15.52		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	531.50720		0.53151	554.15460	0.55415	531.507	15.46		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	329.70720		0.32971	308.15460	0.30815	329.707	15.46		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	526.91730		0.52692	549.41160	0.54941	526.917	15.49		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	335.11730		0.33512	313.41160	0.31341	335.117	15.49		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.13240		9.13240	9.17710	9.17710		17.12		0.00	0	542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	699.25040		0.69925	723.87020	0.72387	699.250	16.64		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	566.85040		0.56685	546.77020	0.54677	566.850	16.64		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	369.97390		0.36997	377.34000	0.37734	369.974	20.14		0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,507.57390		1.50757	1,470.24000	1.47024	1,507.574	20.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	727.24320		0.72724	753.13640	0.75314	727.243	16.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	522.74320		0.52274	503.93640	0.50394	522.743	16.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	707.67210		0.70767	732.68290	0.73268	707.672	16.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	553.17210		0.55317	533.48290	0.53348	553.172	16.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	738.48220		0.73848	764.86710	0.76487	738.482	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	506.08220		0.50608	487.76710	0.48777	506.082	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	688.81140		0.68881	712.94360	0.71294	688.811	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	584.31140		0.58431	563.74360	0.56374	584.311	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	485.84900		0.48585	499.37330	0.49937	485.849	18.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,043.44900		1.04345	1,012.27330	1.01227	1,043.449	18.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,285.52160		1.28552	1,326.29970	1.32630	1,285.522	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	153.12160		0.15312	149.19970	0.14920	153.122	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	802.98640		0.80299	832.04750	0.83205	802.986	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	420.58640		0.42059	404.94750	0.40495	420.586	15.84	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.30070		9.30070	9.34430	9.34430		17.85	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,287.11070		1.28711	1,313.60170	1.31360	1,287.111	16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	486.41070		0.48641	469.30170	0.46930	486.411	16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,260.78660		1.26079	1,286.78460	1.28678	1,260.787	16.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	510.08660		0.51009	492.48460	0.49248	510.087	16.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	856.15060		0.85615	872.04100	0.87204	856.151	18.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,155.45060		1.15545	1,127.74100	1.12774	1,155.451	18.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,604.49510		1.60450	1,637.15430	1.63715	1,604.495	15.86	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	303.79510		0.30380	292.85430	0.29285	303.795	15.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,314.01590		1.31402	1,340.99790	1.34100	1,314.016	16.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	463.31590		0.46332	446.69790	0.44670	463.316	16.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.01600		10.01600	10.05490	10.05490		19.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,659.12050		1.65912	1,664.87360	1.66487	1,659.120	17.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	793.12050		0.79312	759.97360	0.75997	793.121	17.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,639.61780		1.63962	1,644.26640	1.64427	1,639.618	17.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	823.61780		0.82362	789.36640	0.78937	823.618	17.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,620.58490		1.62058	1,624.13050	1.62413	1,620.585	17.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	854.58490		0.85458	819.23050	0.81923	854.585	17.79	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.72040		8.72040	8.76390	8.76390		13.56	0.00	0	1,424.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	89,907.04030		0.89907	94,229.52370	0.94230	89,907.040	15.16	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	187.04030		0.00187	159.52370	0.00160	187.040	15.16	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	84,957.71110		0.84958	89,268.10910	0.89268	84,957.711	14.88	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	237.71110		0.00238	198.10910	0.00198	237.711	14.88	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	80,028.92700		0.80029	84,321.12300	0.84321	80,028.927	14.65	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	308.92700		0.00309	251.12300	0.00251	308.927	14.65	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	21,786.01020		0.21786	24,660.54140	0.24661	21,786.010	13.46	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	9,746.01020		0.09746	8,270.54140	0.08271	9,746.010	13.46	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	12,387.91270		0.12388	14,139.21400	0.14139	12,387.913	14.24	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	20,347.91270		0.20348	17,749.21400	0.17749	20,347.913	14.24	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	44,228.94290		0.44229	48,047.96030	0.48048	44,228.943	13.17	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	2,188.94290		0.02189	1,657.96030	0.01658	2,188.943	13.17	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	22,398.34480		0.22398	25,310.24750	0.25310	22,398.345	13.45	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	9,358.34480		0.09358	7,920.24750	0.07920	9,358.345	13.45	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.83800		8.83800	8.88200	8.88200		15.35	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	36,311.52270		0.36312	38,470.79210	0.38471	36,311.523	15.04	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	27,511.52270		0.27512	25,270.79210	0.25271	27,511.523	15.04	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	35,853.65470		0.35854	37,992.81830	0.37993	35,853.655	15.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	28,053.65470		0.28054	25,792.81830	0.25793	28,053.655	15.07	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	39,170.82400		0.39171	41,453.69140	0.41454	39,170.824	14.85	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	24,370.82400		0.24371	22,253.69140	0.22254	24,370.824	14.85	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	36,774.68420		0.36775	38,954.20310	0.38954	36,774.684	15.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	26,974.68420		0.26975	24,754.20310	0.24754	26,974.684	15.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.94180		8.94180	8.98600	8.98600		16.17	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	52,691.73280		0.52692	54,941.16120	0.54941	52,691.733	15.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	33,511.73280		0.33512	31,341.16120	0.31341	33,511.733	15.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	52,236.93620		0.52237	54,470.88350	0.54471	52,236.936	15.52	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	34,056.93620		0.34057	31,870.88350	0.31871	34,056.936	15.52	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	53,150.71570		0.53151	55,415.46410	0.55415	53,150.716	15.46	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	32,970.71570		0.32971	30,815.46410	0.30815	32,970.716	15.46	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.93700		13.93700	13.98660	13.98660		11.24	49,755,090.00	3,570	16,649.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,687.96620		1.68797	1,737.55480	1.73755	1,687.966	15.41	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.96620		0.00097	0.95480	0.00095	0.966	15.41	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,538.33550		1.53834	1,587.90340	1.58790	1,538.335	14.97	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	1.63550		0.00164	1.60340	0.00160	1.636	14.97	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,488.64610		1.48865	1,538.20250	1.53820	1,488.646	14.83	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	1.94610		0.00195	1.90250	0.00190	1.946	14.83	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	526.03420		0.52603	569.34690	0.56935	526.034	10.88	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	39.03420		0.03903	32.74690	0.03275	39.034	10.88	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	195.24310		0.19524	222.34580	0.22235	195.243	11.24	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	208.24310		0.20824	185.74580	0.18575	208.243	11.24	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,439.01390		1.43901	1,488.55590	1.48856	1,439.014	14.68	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	2.31390		0.00231	2.25590	0.00226	2.314	14.68	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	594.31860		0.59432	639.25080	0.63925	594.319	10.82	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	27.31860		0.02732	22.65080	0.02265	27.319	10.82	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	110.33700		0.11034	127.32760	0.12733	110.337	11.98	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	373.33700		0.37334	340.72760	0.34073	373.337	11.98	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	445.66940		0.44567	486.51000	0.48651	445.669	10.95	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	58.66940		0.05867	49.91000	0.04991	58.669	10.95	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	337.47670		0.33748	373.74230	0.37374	337.477	11.06	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	100.47670		0.10048	87.14230	0.08714	100.477	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.12090		14.12090	14.17060	14.17060		12.99	0.00	0	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	898.21830		0.89822	935.54310	0.93554	898.218	12.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	127.31830		0.12732	114.94310	0.11494	127.318	12.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	890.66820		0.89067	927.81480	0.92781	890.668	12.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	129.76820		0.12977	117.21480	0.11721	129.768	12.15	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	661.51490		0.66151	691.93860	0.69194	661.515	12.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	240.61490		0.24061	221.33860	0.22134	240.615	12.52	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	548.19440		0.54819	575.40750	0.57541	548.194	12.76	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	327.29440		0.32729	304.80750	0.30481	327.294	12.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	905.80390		0.90580	943.30590	0.94331	905.804	12.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	124.90390		0.12490	112.70590	0.11271	124.904	12.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	340.71430		0.34071	359.12260	0.35912	340.714	13.66	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	619.81430		0.61981	588.52260	0.58852	619.814	13.66	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	770.17370		0.77017	803.40260	0.80340	770.174	12.32	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	179.27370		0.17927	162.80260	0.16280	179.274	12.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.28330		14.28330	14.33300	14.33300		14.12	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	845.33460		0.84533	873.91030	0.87391	845.335	13.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	372.03460		0.37203	350.91030	0.35091	372.035	13.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	579.10200		0.57910	599.48450	0.59948	579.102	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	695.80200		0.69580	666.48450	0.66648	695.802	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	452.51560		0.45252	468.81980	0.46882	452.516	15.11	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	969.21560		0.96922	935.81980	0.93582	969.216	15.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	336.85850		0.33686	349.50920	0.34951	336.858	16.09	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,353.55850		1.35356	1,316.50920	1.31651	1,353.559	16.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	850.73690		0.85074	879.45440	0.87945	850.737	13.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	367.43690		0.36744	346.45440	0.34645	367.437	13.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,405.51290		1.40551	1,446.47670	1.44648	1,405.513	12.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	122.21290		0.12221	113.47670	0.11348	122.213	12.71	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	856.16990		0.85617	885.02970	0.88503	856.170	13.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	362.86990		0.36287	342.02970	0.34203	362.870	13.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	495.93170		0.49593	513.65570	0.51366	495.932	14.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	862.63170		0.86263	830.65570	0.83066	862.632	14.81	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,319.81470		2.31981	2,368.43590	2.36844	2,319.815	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	36.51470		0.03651	35.43590	0.03544	36.515	14.32	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10870		0.10870	0.10920	0.10920		14.80	0.00	0	22,068.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,530.01750		0.02530	2,580.02280	0.02580	2,530.018	22.18	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.01750		0.00000	0.02280	0.00000	0.018	22.18	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,530.89760		0.01531	1,580.91600	0.01581	1,530.898	18.17	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.89760		0.00001	0.91600	0.00001	0.898	18.17	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	568.70490		0.00569	612.80160	0.00613	568.705	14.82	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	38.70490		0.00039	32.80160	0.00033	38.705	14.82	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	149.69580		0.00150	173.00550	0.00173	149.696	14.80	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	279.69580		0.00280	253.00550	0.00253	279.696	14.80	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11030		0.11030	0.11080	0.11080		16.73	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,112.18120		0.01112	1,155.21010	0.01155	1,112.181	16.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	82.18120		0.00082	75.21010	0.00075	82.181	16.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	457.15330		0.00457	482.49930	0.00482	457.153	16.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	427.15330		0.00427	402.49930	0.00402	427.153	16.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,038.16770		0.02038	2,087.19000	0.02087	2,038.168	16.78	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	8.16770		0.00008	7.19000	0.00007	8.168	16.78	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.17330		11.17330	11.20340	11.20340		11.07	52,458,643.50	4,695	73,465.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	787.88930		0.78789	818.58880	0.81859	787.889	11.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	4.58930		0.00459	5.18880	0.00519	4.589	11.87	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	778.03310		0.77803	808.74040	0.80874	778.033	11.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	4.73310		0.00473	5.34040	0.00534	4.733	11.80	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	405.35600		0.40536	432.81730	0.43282	405.356	10.64	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	32.05600		0.03206	29.41730	0.02942	32.056	10.64	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	389.02500		0.38903	416.25080	0.41625	389.025	10.67	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	35.72500		0.03572	32.85080	0.03285	35.725	10.67	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	837.24360		0.83724	867.90300	0.86790	837.244	12.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	3.94360		0.00394	4.50300	0.00450	3.944	12.22	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	257.15150		0.25715	281.59420	0.28159	257.152	10.89	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	83.85150		0.08385	78.19420	0.07819	83.851	10.89	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	197.17780		0.19718	219.56670	0.21957	197.178	11.01	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	123.87780		0.12388	116.16670	0.11617	123.878	11.01	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	738.66390		0.73866	769.40200	0.76940	738.664	11.52	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	5.36390		0.00536	6.00200	0.00600	5.364	11.52	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	876.80330		0.87680	907.43100	0.90743	876.803	12.50	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	3.50330		0.00350	4.03100	0.00403	3.503	12.50	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	61.68750		0.06169	71.95410	0.07195	61.688	12.32	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	388.38750		0.38839	368.55410	0.36855	388.388	12.32	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	290.84280		0.29084	316.17880	0.31618	290.843	10.83	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	67.54280		0.06754	62.77880	0.06278	67.543	10.83	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,673.46020		1.67346	1,703.58020	1.70358	1,673.460	16.36	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.16020		0.00016	0.18020	0.00018	0.160	16.36	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,324.04170		1.32404	1,354.22510	1.35423	1,324.042	15.02	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.74170		0.00074	0.82510	0.00083	0.742	15.02	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.33510		11.33510	11.36540	11.36540		12.90	2,493,722.00	220	11,438.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	85.80740		0.08581	88.13470	0.08813	85.807	16.76	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,390.70740		1.39071	1,362.73470	1.36273	1,390.707	16.76	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	525.79370		0.52579	550.39820	0.55040	525.794	12.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	180.69370		0.18069	174.99820	0.17500	180.694	12.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	519.83910		0.51984	544.26210	0.54426	519.839	12.14	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	184.73910		0.18474	178.86210	0.17886	184.739	12.14	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	513.93930		0.51394	538.17670	0.53818	513.939	12.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	188.83930		0.18884	182.77670	0.18278	188.839	12.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	537.85550		0.53786	562.82510	0.56283	537.856	12.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	172.75550		0.17276	167.42510	0.16743	172.755	12.08	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.47900		11.47900	11.50910	11.50910		13.76	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	582.34620		0.58235	601.25970	0.60126	582.346	13.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	363.34620		0.36335	352.15970	0.35216	363.346	13.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	591.91630		0.59192	611.07120	0.61107	591.916	13.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	352.91630		0.35292	341.97120	0.34197	352.916	13.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	587.11060		0.58711	606.14480	0.60614	587.111	13.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	358.11060		0.35811	347.04480	0.34704	358.111	13.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.74540		11.74540	11.77470	11.77470		14.57	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	955.80930		0.95581	974.58310	0.97458	955.809	13.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	410.40930		0.41041	399.88310	0.39988	410.409	13.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	838.93560		0.83894	855.66160	0.85566	838.936	13.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	536.53560		0.53654	523.96160	0.52396	536.536	13.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	816.88610		0.81689	833.19450	0.83319	816.886	14.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	564.48610		0.56449	551.49450	0.55149	564.486	14.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	795.48090		0.79548	811.38540	0.81139	795.481	14.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	593.08090		0.59308	579.68540	0.57969	593.081	14.16	0.00	0	0.00
2025	On 01/11/2012	Bond Future			111.37588		111.37588	111.37588	111.37588			0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.57269		111.57269	111.88251	111.88251			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	582.69000		0.58269	892.51000	0.89251	582.690		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	572.69000		0.57269	882.51000	0.88251	572.690		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 07/02/2013	Bond Future	111.01	Call	562.69000		0.56269	872.51000	0.87251	562.690		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 01/11/2012	Bond Future			108.31051		108.31051	108.31051	108.31051			0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.77649		109.77649	109.13646	109.13646			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,786.49000		3.78649	3,146.46000	3.14646	3,786.490		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	3,776.49000		3.77649	3,136.46000	3.13646	3,776.490		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	3,766.49000		3.76649	3,126.46000	3.12646	3,766.490		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 01/11/2012	Bond Future			113.55020		113.55020	113.55020	113.55020			0.00	0	0.00
2050	On 07/02/2013	Bond Future			113.89838		113.89838	113.89923	113.89923			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	908.38000		0.90838	909.23000	0.90923	908.380		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	898.38000		0.89838	899.23000	0.89923	898.380		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	888.38000		0.88838	889.23000	0.88923	888.380		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			481.18000		481.18000	480.93100	480.93100			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.25700		487.25700	487.00600	487.00600			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.26000		428.26000	427.38000	427.38000			21,413,000.00	5	1,077.00
ALBI	On 02/05/2013	Index Future			433.66800		433.66800	432.77800	432.77800			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.07320		9.07320	9.04890	9.04890		10.64	0.00	0	9,230.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	775.60980		0.77561	751.91140	0.75191	775.610	13.17	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
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.40980		0.00241	3.01140	0.00301	2.410	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	617.60320		0.61760	594.36240	0.59436	617.603	11.84	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	4.40320		0.00440	5.46240	0.00546	4.403	11.84	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,034.79820		1.03480	1,010.70140	1.01070	1,034.798	14.94	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.79820		0.00080	1.00140	0.00100	0.798	14.94	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	985.04060		0.98504	961.00720	0.96101	985.041	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	1.04060		0.00104	1.30720	0.00131	1.041	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	935.35530		0.93536	911.40360	0.91140	935.355	14.47	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	1.35530		0.00136	1.70360	0.00170	1.355	14.47	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.12630		9.12630	9.10440	9.10440		11.84	0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	786.30270		0.78630	768.93630	0.76894	786.303	11.31	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	28.60270		0.02860	33.13630	0.03314	28.603	11.31	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	741.98970		0.74199	725.01410	0.72501	741.990	11.30	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	34.28970		0.03429	39.21410	0.03921	34.290	11.30	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	663.29990		0.66330	647.03710	0.64704	663.300	11.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	46.99990		0.04700	52.63710	0.05264	47.000	11.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	831.40650		0.83141	813.65220	0.81365	831.406	11.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	23.70650		0.02371	27.85220	0.02785	23.707	11.33	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.17080		9.17080	9.15170	9.15170			0.00	0	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	410.80000		0.41080	391.70000	0.39170	410.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	430.80000		0.43080	411.70000	0.41170	430.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	420.80000		0.42080	401.70000	0.40170	420.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22070		9.22070	9.20310	9.20310		12.88	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	599.56810		0.59957	589.70680	0.58971	599.568	12.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	268.86810		0.26887	276.60680	0.27661	268.868	12.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	594.10650		0.59411	584.29880	0.58430	594.107	12.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	273.40650		0.27341	281.19880	0.28120	273.407	12.36	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	588.68680		0.58869	578.93250	0.57893	588.687	12.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	277.98680		0.27799	285.83250	0.28583	277.987	12.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.56400		9.56400	9.55360	9.55360		14.50	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,454.10720		2.45411	2,445.17760	2.44518	2,454.107	14.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	140.10720		0.14011	141.57760	0.14158	140.107	14.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,411.60050		2.41160	2,402.76800	2.40277	2,411.600	14.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	147.60050		0.14760	149.16800	0.14917	147.600	14.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,369.38700		2.36939	2,360.65540	2.36066	2,369.387	14.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	155.38700		0.15539	157.05540	0.15706	155.387	14.15	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.76640		8.76640	8.78080	8.78080		14.09	0.00	0	82.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,014.25480		1.01425	1,028.89760	1.02890	1,014.255	16.33	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	1.45480		0.00145	1.69760	0.00170	1.455	16.33	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	964.60240		0.96460	979.30220	0.97930	964.602	16.02	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.80240		0.00180	2.10220	0.00210	1.802	16.02	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	915.03520		0.91504	929.80410	0.92980	915.035	15.70	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	2.23520		0.00224	2.60410	0.00260	2.235	15.70	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	444.14910		0.44415	457.19270	0.45719	444.149	14.00	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	27.74910		0.02775	26.39270	0.02639	27.749	14.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.86530		8.86530	8.88000	8.88000		13.65	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	402.62990		0.40263	409.72560	0.40973	402.630	13.43	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	187.32990		0.18733	179.72560	0.17973	187.330	13.43	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	396.84340		0.39684	403.89790	0.40390	396.843	13.44	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	191.54340		0.19154	183.89790	0.18390	191.543	13.44	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	408.47580		0.40848	415.61150	0.41561	408.476	13.41	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	183.17580		0.18318	175.61150	0.17561	183.176	13.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABM	On 14/12/2012	Can-Do Future		0.19190	0.19190	0.22410	0.22410			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.25690	0.25690	0.25930	0.25930			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future		0.00250	0.00250	0.00180	0.00180			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future		0.00320	0.00320	0.00220	0.00220			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future		0.32670	0.32670	0.32760	0.32760			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future		0.00160	0.00160	0.00120	0.00120			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		0.25940	0.25940	0.26110	0.26110			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.32990	0.32990	0.32980	0.32980			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future		0.00160	0.00160	0.00120	0.00120			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future		0.17840	0.17840	0.17750	0.17750			0.00	0	32,250.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.22620	0.22620	0.28570	0.28570			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.04870	0.04870	0.05770	0.05770			0.00	0	52,750.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		4,955.33000	4,955.33000	5,778.17000	5,778.17000			0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future		6,563.57000	6,563.57000	7,620.87000	7,620.87000			0.00	0	10.00
CF CANDO CACC	On 21/11/2012	Can-Do Future		10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future		5,143.04000	5,143.04000	4,819.21000	4,819.21000			0.00	0	10.00
CHF / R	On 14/12/2012	Foreign Exchange Future		9.25250	9.25250	9.29090	9.29090		11.94	0.00	0	25.00

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	8.56	Call	700.70800		0.70071	739.07650	0.73908	700.708	12.64	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	3.80800		0.00381	3.77650	0.00378	3.808	12.64	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	294.57750		0.29458	325.16980	0.32517	294.578	11.20	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	42.07750		0.04208	34.26980	0.03427	42.078	11.20	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	265.56740		0.26557	294.75740	0.29476	265.567	11.32	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	53.06740		0.05307	43.85740	0.04386	53.067	11.32	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	799.58440		0.79958	838.01190	0.83801	799.584	13.47	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	2.68440		0.00268	2.71190	0.00271	2.684	13.47	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	750.08930		0.75009	788.49280	0.78849	750.089	13.06	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	3.18930		0.00319	3.19280	0.00319	3.189	13.06	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.39220		9.39220	9.43120	9.43120		14.33	0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	438.06970		0.43807	462.50520	0.46251	438.070	13.57	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	195.86970		0.19587	181.30520	0.18131	195.870	13.57	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	432.64810		0.43265	456.87110	0.45687	432.648	13.60	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	200.44810		0.20045	185.67110	0.18567	200.448	13.60	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	443.55110		0.44355	468.19730	0.46820	443.551	13.53	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	191.35110		0.19135	176.99730	0.17700	191.351	13.53	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry			8.67710		8.67710	8.71860	8.71860		14.18	0.00	20,000	27,500.00
DABG	On 07/11/2012	Any day expiry	8.49	Call	187.61120		0.18761	229.48080	0.22948	187.611	19.49	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Put	0.51120		0.00051	0.88080	0.00088	0.511	19.49	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.50	Call	177.72760		0.17773	219.65180	0.21965	177.728	19.16	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.50	Put	0.62760		0.00063	1.05180	0.00105	0.628	19.16	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.51	Call	167.87170		0.16787	209.85520	0.20986	167.872	18.83	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.51	Put	0.77170		0.00077	1.25520	0.00126	0.772	18.83	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.65	Call	41.44380		0.04144	81.69060	0.08169	41.444	14.18	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.65	Put	14.34380		0.01434	13.09060	0.01309	14.344	14.18	0.00	0	15,000.00
DABG	On 07/11/2012	Any day expiry	8.70	Call	18.54580		0.01855	45.77690	0.04578	18.546	15.73	0.00	0	15,000.00
DABG	On 07/11/2012	Any day expiry	8.70	Put	41.44580		0.04145	27.17690	0.02718	41.446	15.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DABM USD	On 22/11/2012	Any day expiry			8.69180		8.69180	8.73470	8.73470		13.46		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	24.15860		0.02416	30.78280	0.03078	24.159	16.30		0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	332.35860		0.33236	296.08280	0.29608	332.359	16.30		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	103.76500		0.10377	129.98440	0.12998	103.765	13.47		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	91.96500		0.09197	75.28440	0.07528	91.965	13.47		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	75.03820		0.07504	93.51560	0.09352	75.038	13.93		0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	133.23820		0.13324	108.81560	0.10882	133.238	13.93		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry			8.67720		8.67720	8.71960	8.71960		14.71		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.67	Call	51.29720		0.05130	80.59240	0.08059	51.297	15.18		0.00	0	10,000.00
DABO USD	On 09/11/2012	Any day expiry	8.67	Put	44.09720		0.04410	30.99240	0.03099	44.097	15.18		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.69	Call	40.56040		0.04056	67.27440	0.06727	40.560	14.86		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.69	Put	53.36040		0.05336	37.67440	0.03767	53.360	14.86		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.70	Call	35.70840		0.03571	61.03760	0.06104	35.708	14.71		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.70	Put	58.50840		0.05851	41.43760	0.04144	58.508	14.71		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.71	Call	32.21320		0.03221	56.04920	0.05605	32.213	14.88		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.71	Put	65.01320		0.06501	46.44920	0.04645	65.013	14.88		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.73	Call	26.10960		0.02611	47.01360	0.04701	26.110	15.23		0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.73	Put	78.90960		0.07891	57.41360	0.05741	78.910	15.23		0.00	0	15,000.00
DABP NZD	On 08/11/2012	Any day expiry			7.18640		7.18640	7.18060	7.18060		13.58		0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.15	Call	52.47770		0.05248	54.48920	0.05449	52.478	14.61		0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.15	Put	16.07770		0.01608	23.88920	0.02389	16.078	14.61		0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.16	Call	45.51620		0.04552	47.97910	0.04798	45.516	14.41		0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.16	Put	19.11620		0.01912	27.37910	0.02738	19.116	14.41		0.00	0	3,000.00
DABP NZD	On 08/11/2012	Any day expiry	7.17	Call	39.01060		0.03901	41.86980	0.04187	39.011	14.20		0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.17	Put	22.61060		0.02261	31.26980	0.03127	22.611	14.20		0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry			8.68120		8.68120	8.71000	8.71000		13.30		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
DAUS	On 13/11/2012	Any day expiry	8.72	Call	47.69950		0.04770	0.00000	0.00000	47.699	13.58	0.00	15,000	15,000.00
DAUS	On 13/11/2012	Any day expiry	8.72	Put	86.49950		0.08650	0.00000	0.00000	86.500	13.58	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Call	59.78650		0.05979	0.00000	0.00000	59.786	13.36	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Put	68.58650		0.06859	0.00000	0.00000	68.586	13.36	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Call	54.88720		0.05489	0.00000	0.00000	54.887	13.30	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Put	73.68720		0.07369	0.00000	0.00000	73.687	13.30	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Call	51.17940		0.05118	0.00000	0.00000	51.179	13.44	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Put	79.97940		0.07998	0.00000	0.00000	79.979	13.44	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.70200		8.70200	8.74500	8.74500		13.50	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	982.31430		0.98231	1,025.28490	1.02528	982.314	16.95	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.31430		0.00031	0.28490	0.00028	0.314	16.95	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	852.69890		0.85270	895.63520	0.89564	852.699	16.12	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.69890		0.00070	0.63520	0.00064	0.699	16.12	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	703.70470		0.70370	746.47430	0.74647	703.705	15.10	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	1.70470		0.00170	1.47430	0.00147	1.705	15.10	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	253.29060		0.25329	287.13700	0.28714	253.291	13.45	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	41.29060		0.04129	32.13700	0.03214	41.291	13.45	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	245.78840		0.24579	279.25790	0.27926	245.788	13.45	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	43.78840		0.04379	34.25790	0.03426	43.788	13.45	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	238.39560		0.23840	271.48060	0.27148	238.396	13.46	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	46.39560		0.04640	36.48060	0.03648	46.396	13.46	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	203.15640		0.20316	234.21500	0.23422	203.156	13.47	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	61.15640		0.06116	49.21500	0.04922	61.156	13.47	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	112.97380		0.11297	135.29930	0.13530	112.974	13.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	130.97380		0.13097	110.29930	0.11030	130.974	13.66	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	38.80810		0.03881	46.58310	0.04658	38.808	16.10	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	356.80810		0.35681	321.58310	0.32158	356.808	16.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.73880		8.73880	8.78220	8.78220		13.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	8.49	Call	322.39010		0.32239	353.66890	0.35367	322.390	13.22	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	73.59010		0.07359	61.46890	0.06147	73.590	13.22	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	315.52180		0.31552	346.47710	0.34648	315.522	13.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	76.72180		0.07672	64.27710	0.06428	76.722	13.24	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	308.74060		0.30874	339.37130	0.33937	308.741	13.26	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	79.94060		0.07994	67.17130	0.06717	79.941	13.26	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	257.74110		0.25774	285.70650	0.28571	257.741	13.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	108.94110		0.10894	93.50650	0.09351	108.941	13.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	187.41110		0.18741	210.96930	0.21097	187.411	13.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	168.61110		0.16861	148.76930	0.14877	168.611	13.66	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	93.89300		0.09389	105.17570	0.10518	93.893	15.45	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	375.09300		0.37509	342.97570	0.34298	375.093	15.45	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,021.27470		1.02127	1,064.15610	1.06416	1,021.275	15.26	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	2.47470		0.00247	1.95610	0.00196	2.475	15.26	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	892.93010		0.89293	935.37060	0.93537	892.930	14.56	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	4.13010		0.00413	3.17060	0.00317	4.130	14.56	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	746.81690		0.74682	788.47530	0.78848	746.817	13.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	8.01690		0.00802	6.27530	0.00628	8.017	13.93	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.78120		8.78120	8.82480	8.82480		16.80	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	269.21520		0.26922	292.37730	0.29238	269.215	14.18	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	208.01520		0.20802	187.57730	0.18758	208.015	14.18	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	162.70590		0.16271	177.13790	0.17714	162.706	15.57	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	401.50590		0.40151	372.33790	0.37234	401.506	15.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	326.51010		0.32651	353.50340	0.35350	326.510	13.88	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	155.31010		0.15531	138.70340	0.13870	155.310	13.88	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	320.94400		0.32094	347.59160	0.34759	320.944	13.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	159.74400		0.15974	142.79160	0.14279	159.744	13.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	943.22250		0.94322	985.04200	0.98504	943.223	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	7.85	Put	12.02250		0.01202	10.24200	0.01024	12.023	14.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	801.58880		0.80159	842.20210	0.84220	801.589	13.86	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	20.38880		0.02039	17.40210	0.01740	20.389	13.86	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	332.14700		0.33215	359.48830	0.35949	332.147	13.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	150.94700		0.15095	134.68830	0.13469	150.947	13.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.81450		8.81450	8.85840	8.85840		14.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	385.27380		0.38527	410.98290	0.41098	385.274	14.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	190.77380		0.19077	172.58290	0.17258	190.774	14.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	333.90870		0.33391	357.38130	0.35738	333.909	14.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	239.40870		0.23941	218.98130	0.21898	239.409	14.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	396.27480		0.39627	422.44320	0.42244	396.275	14.34	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	181.77480		0.18177	164.04320	0.16404	181.775	14.34	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	221.49170		0.22149	236.62020	0.23662	221.492	15.92	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	426.99170		0.42699	398.22020	0.39822	426.992	15.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	390.74360		0.39074	416.68110	0.41668	390.744	14.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	186.24360		0.18624	168.28110	0.16828	186.244	14.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	986.42960		0.98643	1,027.47330	1.02747	986.430	14.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	21.92960		0.02193	19.07330	0.01907	21.930	14.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	848.46690		0.84847	887.54490	0.88754	848.467	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	33.96690		0.03397	29.14490	0.02914	33.967	14.12	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.84750		8.84750	8.89140	8.89140		15.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	264.70960		0.26471	278.95260	0.27895	264.710	16.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	477.20960		0.47721	447.55260	0.44755	477.210	16.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	276.84730		0.27685	291.78970	0.29179	276.847	16.16	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	449.34730		0.44935	420.38970	0.42039	449.347	16.16	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	270.69910		0.27070	285.28790	0.28529	270.699	16.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	463.19910		0.46320	433.88790	0.43389	463.199	16.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	267.68600		0.26769	282.10110	0.28210	267.686	16.29	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
DAUS	On 26/03/2013	Any day expiry	9.05	Put	470.18600		0.47019	440.70110	0.44070	470.186	16.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	894.84990		0.89485	932.16100	0.93216	894.850	14.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	47.34990		0.04735	40.76100	0.04076	47.350	14.29	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.88400		8.88400	8.92800	8.92800		15.83	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	327.61390		0.32761	342.27710	0.34228	327.614	16.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	483.61390		0.48361	454.27710	0.45428	483.614	16.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	324.43440		0.32443	338.93010	0.33893	324.434	16.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	490.43440		0.49043	460.93010	0.46093	490.434	16.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	321.29120		0.32129	335.62110	0.33562	321.291	16.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	497.29120		0.49729	467.62110	0.46762	497.291	16.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	944.77910		0.94478	981.52540	0.98153	944.779	14.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	60.77910		0.06078	53.52540	0.05353	60.779	14.37	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	334.08570		0.33409	349.08390	0.34908	334.086	16.31	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	470.08570		0.47009	441.08390	0.44108	470.086	16.31	0.00	0	0.00
EL28	On 01/11/2012	Bond Future			113.60413		113.60413	113.60413	113.60413			0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.00508		111.00508	111.00578	111.00578			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	2,004.92000		2.00492	2,004.22000	2.00422	2,004.920		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	1,984.92000		1.98492	1,984.22000	1.98422	1,984.920		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,994.92000		1.99492	1,994.22000	1.99422	1,994.920		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/11/2012	Bond Future			9.05500	86.59578	9.05500	86.59578			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			9.08151	88.47958	9.16009	87.84015			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	4,616.35000	4.61635	5,255.78000	5.25578	4,616.350		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	4,527.66000	4.52766	5,167.09000	5.16709	4,527.660		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,439.10000	4.43910	5,078.53000	5.07853	4,439.100		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			428.77500	428.77500	427.88300	427.88300			0.00	0	333.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	42,150.00000	4.21500	51,070.00000	5.10700	42,150.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	42,250.00000	4.22500	51,170.00000	5.11700	42,250.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	42,350.00000	4.23500	51,270.00000	5.12700	42,350.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.19000	434.19000	433.28800	433.28800			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	12,000.00000	1.20000	2,980.00000	0.29800	12,000.000		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	11,900.00000	1.19000	2,880.00000	0.28800	11,900.000		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	11,800.00000	1.18000	2,780.00000	0.27800	11,800.000		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			194.18500	194.18500	194.23700	194.23700			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			196.63800	196.63800	196.69000	196.69000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			518.31200	518.31200	525.61900	525.61900			0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/11/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.03000	94.97000	5.03000	94.97000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.00000	95.00000	5.00000	95.00000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.96000	95.04000	4.94000	95.06000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.95000	95.05000	4.93000	95.07000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000	95.06000	4.92000	95.08000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.94000	95.06000	4.93000	95.07000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000	95.00000	5.02000	94.98000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000	94.90000	5.17000	94.83000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.25000	94.75000	5.33000	94.67000			0.00	0	800.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.41000	94.59000	5.50000	94.50000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.57000	94.43000	5.67000	94.33000			0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.21230	7.21230	7.20770	7.20770		9.54	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	925.12480	0.92512	920.55450	0.92055	925.125	14.25	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.12480	0.00012	0.15450	0.00015	0.125	14.25	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	875.17540	0.87518	870.61530	0.87062	875.175	13.91	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
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.17540		0.00018	0.21530	0.00022	0.175	13.91	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	825.24720		0.82525	820.70080	0.82070	825.247	13.57	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.24720		0.00025	0.30080	0.00030	0.247	13.57	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	762.68140		0.76268	758.15910	0.75816	762.681	13.15	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.38140		0.00038	0.45910	0.00046	0.381	13.15	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	583.49330		0.58349	579.02710	0.57903	583.493	11.73	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	1.19330		0.00119	1.32710	0.00133	1.193	11.73	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.27230		7.27230	7.26760	7.26760		11.31	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	431.07080		0.43107	427.34370	0.42734	431.071	11.15	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	58.77080		0.05877	59.74370	0.05974	58.771	11.15	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	423.42580		0.42343	419.73500	0.41974	423.426	11.16	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	61.12580		0.06113	62.13500	0.06213	61.126	11.16	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	439.10080		0.43910	435.31810	0.43532	439.101	11.17	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	56.80080		0.05680	57.71810	0.05772	56.801	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 01/11/2012	Bond Future			7.15500		105.70738	7.15500	105.70738			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.21080		107.33379	7.22196	107.25310			0.00	0	1,775.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	1,244.94000		1.24494	1,325.63000	1.32563	1,244.940		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	1,171.52000		1.17152	1,252.21000	1.25221	1,171.520		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	1,098.17000		1.09817	1,178.86000	1.17886	1,098.170		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.27156		104.73168	7.28310	104.65002			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,511.74000		1.51174	1,593.40000	1.59340	1,511.740		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Put	1,656.12000		1.65612	1,737.78000	1.73778	1,656.120		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	1,583.90000		1.58390	1,665.56000	1.66556	1,583.900		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.34268	106.10505		7.35468	106.02219			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	364.77000		0.36477	447.63000	0.44763	364.770		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	295.40000		0.29540	378.26000	0.37826	295.400		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	226.09000		0.22609	308.95000	0.30895	226.090		0.00	0	0.00
R157	On 01/11/2012	Bond Future			5.46000	122.92083		5.46000	122.92083		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.48902	124.64920		5.48932	124.64840		2.18	0.00	0	12,671.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,131.30000		2.13130	2,131.66000	2.13166	2,131.300	2.32	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	48.23000		0.04823	49.39000	0.04939	48.230	2.32	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,674.23000		2.67423	2,674.06000	2.67406	2,674.230	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	20.14000		0.02014	20.77000	0.02077	20.140	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,177.83000		3.17783	3,177.34000	3.17734	3,177.830	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	7.73000		0.00773	8.04000	0.00804	7.730	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,304.62000		3.30462	3,304.08000	3.30408	3,304.620	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	5.98000		0.00598	6.24000	0.00624	5.980	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,431.60000		3.43160	3,431.01000	3.43101	3,431.600	2.35	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	4.60000		0.00460	4.81000	0.00481	4.600	2.35	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.50400	119.36985		5.50435	119.36901		2.13	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	532.25000		0.53225	533.83000	0.53383	532.250	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	906.22000		0.90622	908.64000	0.90864	906.220	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	542.69000		0.54269	544.28000	0.54428	542.690	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	892.33000		0.89233	894.76000	0.89476	892.330	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	521.93000		0.52193	523.52000	0.52352	521.930	2.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.34	Put	920.24000		0.92024	922.67000	0.92267	920.240	2.12	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.65036		115.67827	5.65122	115.67665		2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	925.88000		0.92588	926.40000	0.92640	925.880	2.08	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,001.79000		1.00179	1,003.93000	1.00393	1,001.790	2.08	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	907.81000		0.90781	908.33000	0.90833	907.810	2.08	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,021.36000		1.02136	1,023.50000	1.02350	1,021.360	2.08	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	916.82000		0.91682	917.34000	0.91734	916.820	2.08	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,011.55000		1.01155	1,013.69000	1.01369	1,011.550	2.08	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 01/11/2012	Bond Future			7.68000		127.99298	7.68000	127.99298		12.48	0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.70618		125.04534	7.75880	124.53196		13.32	25,009,068.00	200	38,005.00
R186	On 07/02/2013	Bond Future	7.00	Call	927.95000		0.92795	838.24000	0.83824	927.950	13.02	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	8,118.02000		8.11802	8,541.69000	8.54169	8,118.020	13.02	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,557.92000		1.55792	1,421.84000	1.42184	1,557.920	13.12	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	6,137.26000		6.13726	6,514.56000	6.51456	6,137.260	13.12	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,433.27000		2.43327	2,242.41000	2.24241	2,433.270	13.22	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,474.11000		4.47411	4,796.63000	4.79663	4,474.110	13.22	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,030.56000		7.03056	6,657.11000	6.65711	7,030.560	13.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,224.42000		1.22442	1,364.35000	1.36435	1,224.420	13.66	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,309.97000		8.30997	7,905.71000	7.90571	8,309.970	13.77	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	874.57000		0.87457	983.69000	0.98369	874.570	13.77	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,565.95000		3.56595	3,316.12000	3.31612	3,565.950	13.32	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	3,138.22000		3.13822	3,401.77000	3.40177	3,138.220	13.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,955.13000		4.95513	4,647.35000	4.64735	4,955.130	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.00	Put	2,126.57000		2.12657	2,332.17000	2.33217	2,126.570	13.47	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,676.24000		8.67624	8,264.29000	8.26429	8,676.240	13.80	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	793.97000		0.79397	895.40000	0.89540	793.970	13.80	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,948.08000		7.94808	7,551.90000	7.55190	7,948.080	13.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	962.02000		0.96202	1,079.22000	1.07922	962.020	13.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,092.29000		8.09229	7,692.82000	7.69282	8,092.290	13.75	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	926.20000		0.92620	1,040.11000	1.04011	926.200	13.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.77607		126.57290	7.83036	126.05325		13.29	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,097.84000		3.09784	2,908.25000	2.90825	3,097.840	13.11	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,684.04000		6.68404	7,014.10000	7.01410	6,684.040	13.11	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,023.89000		3.02389	2,837.60000	2.83760	3,023.890	13.11	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,810.22000		6.81022	7,143.58000	7.14358	6,810.220	13.11	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,060.73000		3.06073	2,872.79000	2.87279	3,060.730	13.11	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,746.94000		6.74694	7,078.65000	7.07865	6,746.940	13.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.96342		124.52078	8.02184	123.98691		14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,173.51000		8.17351	7,884.23000	7.88423	8,173.510	14.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,479.98000		6.47998	6,724.57000	6.72457	6,479.980	14.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,222.11000		8.22211	7,931.79000	7.93179	8,222.110	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,438.76000		6.43876	6,682.31000	6.68231	6,438.760	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,282.45000		11.28245	10,934.31000	10.93431	11,282.450	15.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,364.24000		4.36424	4,549.97000	4.54997	4,364.240	15.13	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,125.03000		8.12503	7,836.79000	7.83679	8,125.030	14.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,521.42000		6.52142	6,767.05000	6.76705	6,521.420	14.77	0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R189	On 01/11/2012	Bond Future			213.48848		213.48848	213.48848	213.48848				0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.51896		216.51896	216.53102	216.53102				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,528.96000		3.52896	3,541.02000	3.54102	3,528.960			0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	3,518.96000		3.51896	3,531.02000	3.53102	3,518.960			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	3,508.96000		3.50896	3,521.02000	3.52102	3,508.960			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 01/11/2012	Bond Future			280.18795		280.18795	280.18795	280.18795				0.00	0	0.00
R197	On 07/02/2013	Bond Future			278.38013		278.38013	278.63760	278.63760				30,621,814.30	110	2,153.00
R197	On 07/02/2013	Bond Future	278.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	609.87000		0.60987	352.40000	0.35240	609.870			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	619.87000		0.61987	362.40000	0.36240	619.870			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	629.87000		0.62987	372.40000	0.37240	629.870			0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.89544		281.89544	282.15634	282.15634				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	494.56000		0.49456	233.66000	0.23366	494.560			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	504.56000		0.50456	243.66000	0.24366	504.560			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	514.56000		0.51456	253.66000	0.25366	514.560			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 01/11/2012	Bond Future			5.05000		110.64988	5.05000	110.64988		1.60		0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.02240		107.78536	5.02203	107.78603		1.55		0.00	0	1,560.00
R201	On 07/02/2013	Bond Future	4.98	Call	298.81000		0.29881	300.91000	0.30091	298.810	1.55		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	376.27000		0.37627	377.70000	0.37770	376.270	1.55		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,097.85000		1.09785	1,099.37000	1.09937	1,097.850	1.62		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	49.95000		0.04995	50.80000	0.05080	49.950	1.62		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,124.92000		2.12492	2,125.70000	2.12570	2,124.920	1.67		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	2.77000		0.00277	2.88000	0.00288	2.770	1.67		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,213.07000		2.21307	2,213.83000	2.21383	2,213.070	1.67		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	2.05000		0.00205	2.14000	0.00214	2.050	1.67		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,301.29000		2.30129	2,302.03000	2.30203	2,301.290	1.67		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	1.50000		0.00150	1.57000	0.00157	1.500	1.67		0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.97506		109.10212	4.97467	109.10275		1.30		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	22.67000		0.02267	23.01000	0.02301	22.670	1.23		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,519.80000		1.51980	1,519.51000	1.51951	1,519.800	1.23		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	23.69000		0.02369	24.04000	0.02404	23.690	1.24		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,504.48000		1.50448	1,504.20000	1.50420	1,504.480	1.24		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	21.69000		0.02169	22.02000	0.02202	21.690	1.23		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,535.15000		1.53515	1,534.85000	1.53485	1,535.150	1.23		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.94109		107.48676	4.94109	107.48676		1.09		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	388.13000		0.38813	388.75000	0.38875	388.130	1.07		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	543.15000		0.54315	543.77000	0.54377	543.150	1.07		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	393.47000		0.39347	394.09000	0.39409	393.470	1.08		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	537.49000		0.53749	538.11000	0.53811	537.490	1.08		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	382.83000		0.38283	383.46000	0.38346	382.830	1.07		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	548.85000		0.54885	549.48000	0.54948	548.850	1.07		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 01/11/2012	Bond Future			208.23143		208.23143	208.23143	208.23143			0.00	0	0.00
R202	On 07/02/2013	Bond Future			208.39472		208.39472	208.39731	208.39731			0.00	0	50,241.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,404.72000		3.40472	3,407.31000	3.40731	3,404.720		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	3,394.72000		3.39472	3,397.31000	3.39731	3,394.720		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	3,384.72000		3.38472	3,387.31000	3.38731	3,384.720		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			211.02623		211.02623	211.02914	211.02914			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	13.77000		0.01377	10.86000	0.01086	13.770		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	23.77000		0.02377	20.86000	0.02086	23.770		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	33.77000		0.03377	30.86000	0.03086	33.770		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 01/11/2012	Bond Future			5.83000		111.28129	5.83000	111.28129		4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.89024		112.77321	5.90139	112.72648		4.44	0.00	0	15,079.00
R203	On 07/02/2013	Bond Future	5.54	Call	426.15000		0.42615	417.63000	0.41763	426.150	4.36	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,906.26000		1.90626	1,944.47000	1.94447	1,906.260	4.36	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,534.78000		1.53478	1,509.89000	1.50989	1,534.780	4.47	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	618.38000		0.61838	640.22000	0.64022	618.380	4.47	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,572.80000		2.57280	2,538.34000	2.53834	2,572.800	4.56	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	257.02000		0.25702	269.29000	0.26929	257.020	4.56	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,915.82000		2.91582	2,879.08000	2.87908	2,915.820	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	192.67000		0.19267	202.66000	0.20266	192.670	4.58	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,271.33000		3.27133	3,232.61000	3.23261	3,271.330	4.61	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
R203	On 07/02/2013	Bond Future	6.65	Put	142.70000		0.14270	150.71000	0.15071	142.700	4.61	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,349.45000		4.34945	4,306.59000	4.30659	4,349.450	4.69	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	55.55000		0.05555	59.42000	0.05942	55.550	4.69	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,152.87000		5.15287	5,108.17000	5.10817	5,152.870	4.71	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	24.91000		0.02491	26.94000	0.02694	24.910	4.71	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,742.47000		2.74247	2,706.83000	2.70683	2,742.470	4.57	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	222.77000		0.22277	233.86000	0.23386	222.770	4.57	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.92354		109.99408	5.93540	109.94674		4.43	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,302.84000		1.30284	1,283.34000	1.28334	1,302.840	4.41	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,396.88000		1.39688	1,424.72000	1.42472	1,396.880	4.41	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,322.84000		1.32284	1,303.12000	1.30312	1,322.840	4.42	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,376.92000		1.37692	1,404.54000	1.40454	1,376.920	4.42	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,283.02000		1.28302	1,263.74000	1.26374	1,283.020	4.41	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,417.04000		1.41704	1,445.10000	1.44510	1,417.040	4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.06155		108.70626	6.07548	108.65706		4.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,909.85000		1.90985	1,888.48000	1.88848	1,909.850	4.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,127.59000		2.12759	2,155.42000	2.15542	2,127.590	4.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,927.54000		1.92754	1,906.03000	1.90603	1,927.540	4.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,109.87000		2.10987	2,137.56000	2.13756	2,109.870	4.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,892.68000		1.89268	1,871.45000	1.87145	1,892.680	4.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,145.85000		2.14585	2,173.82000	2.17382	2,145.850	4.64	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 01/11/2012	Bond Future			6.11500		112.51319	6.11500	112.51319		5.77	0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.17557		110.00266	6.17607	110.00010		5.97	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,593.49000		5.59349	5,593.05000	5.59305	5,593.490	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	75.89000		0.07589	78.01000	0.07801	75.890	6.30	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
R204	On 07/02/2013	Bond Future	7.45	Call	6,324.11000		6.32411	6,322.96000	6.32296	6,324.110	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	42.83000		0.04283	44.24000	0.04424	42.830	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,628.86000		8.62886	8,626.59000	8.62659	8,628.860	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	5.45000		0.00545	5.74000	0.00574	5.450	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,858.31000		8.85831	8,855.98000	8.85598	8,858.310	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	4.34000		0.00434	4.57000	0.00457	4.340	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,087.32000		9.08732	9,084.96000	9.08496	9,087.320	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	3.43000		0.00343	3.63000	0.00363	3.430	6.30	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.21839		111.34651	6.21893	111.34385		6.04	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,077.02000		2.07702	2,080.83000	2.08083	2,077.020	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,676.26000		1.67626	1,682.73000	1.68273	1,676.260	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,103.79000		2.10379	2,107.59000	2.10759	2,103.790	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,654.05000		1.65405	1,660.51000	1.66051	1,654.050	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,050.44000		2.05044	2,054.26000	2.05426	2,050.440	6.05	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,698.69000		1.69869	1,705.17000	1.70517	1,698.690	6.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.36461		110.17265	6.36536	110.16928		6.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,601.57000		2.60157	2,603.65000	2.60365	2,601.570	6.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,891.87000		2.89187	2,897.32000	2.89732	2,891.870	6.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,623.70000		2.62370	2,625.76000	2.62576	2,623.700	6.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,869.00000		2.86900	2,874.43000	2.87443	2,869.000	6.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,408.66000		4.40866	4,409.91000	4.40991	4,408.660	6.41	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,604.25000		1.60425	1,608.87000	1.60887	1,604.250	6.41	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,579.56000		2.57956	2,581.64000	2.58164	2,579.560	6.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,914.88000		2.91488	2,920.33000	2.92033	2,914.880	6.23	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/11/2012	Bond Future			5.07000	105.08504	5.07000	105.08504		0.77	0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.98167	102.81785	4.98736	102.81269		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	121.90000	0.12190	121.13000	0.12113	121.900	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	323.41000	0.32341	327.80000	0.32780	323.410	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	215.46000	0.21546	213.93000	0.21393	215.460	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	198.82000	0.19882	202.45000	0.20245	198.820	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	882.80000	0.88280	878.14000	0.87814	882.800	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	9.70000	0.00970	10.20000	0.01020	9.700	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	925.68000	0.92568	920.95000	0.92095	925.680	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	7.82000	0.00782	8.25000	0.00825	7.820	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	968.88000	0.96888	964.08000	0.96408	968.880	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	6.28000	0.00628	6.64000	0.00664	6.280	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.87138	104.07390	4.87907	104.06864		0.55	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	27.13000	0.02713	27.01000	0.02701	27.130	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,041.47000	1.04147	1,046.61000	1.04661	1,041.470	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	27.70000	0.02770	27.57000	0.02757	27.700	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,035.09000	1.03509	1,040.22000	1.04022	1,035.090	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	26.57000	0.02657	26.45000	0.02645	26.570	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,047.86000	1.04786	1,053.00000	1.05300	1,047.860	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.27751	102.97763	4.31115	102.97161		0.17	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	413.39000	0.41339	410.93000	0.41093	413.390	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	409.36000	0.40936	412.92000	0.41292	409.360	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	414.29000	0.41429	411.82000	0.41182	414.290	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	408.47000	0.40847	412.02000	0.41202	408.470	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	412.50000	0.41250	410.04000	0.41004	412.500	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	410.27000	0.41027	413.83000	0.41383	410.270	1.00	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/11/2012	Bond Future			6.45000		106.77771	6.45000	106.77771		7.06	0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.50378		104.66005	6.50960	104.62722		7.37	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,376.55000		6.37655	6,348.02000	6.34802	6,376.550	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	96.89000		0.09689	101.19000	0.10119	96.890	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,068.97000		7.06897	7,039.17000	7.03917	7,068.970	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	61.03000		0.06103	64.06000	0.06406	61.030	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,066.07000		9.06607	9,034.17000	9.03417	9,066.070	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	13.95000		0.01395	14.88000	0.01488	13.950	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,315.29000		9.31529	9,283.25000	9.28325	9,315.290	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	11.41000		0.01141	12.20000	0.01220	11.410	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,564.12000		9.56412	9,531.96000	9.53196	9,564.120	7.76	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	9.30000		0.00930	9.97000	0.00997	9.300	7.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.55624		105.93860	6.56232	105.90535		7.47	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,922.08000		1.92208	1,912.72000	1.91272	1,922.080	7.46	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,505.14000		2.50514	2,529.03000	2.52903	2,505.140	7.46	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,947.42000		1.94742	1,937.94000	1.93794	1,947.420	7.46	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,475.43000		2.47543	2,499.20000	2.49920	2,475.430	7.46	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,896.94000		1.89694	1,887.71000	1.88771	1,896.940	7.46	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,535.09000		2.53509	2,559.11000	2.55911	2,535.090	7.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.71504		105.01830	6.72190	104.98353		7.90	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,273.33000		3.27333	3,260.07000	3.26007	3,273.330	7.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,349.61000		3.34961	3,371.12000	3.37112	3,349.610	7.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,298.61000		3.29861	3,285.26000	3.28526	3,298.610	7.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,324.17000		3.32417	3,345.59000	3.34559	3,324.170	7.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,248.16000		3.24816	3,234.98000	3.23498	3,248.160	7.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,375.20000		3.37520	3,396.79000	3.39679	3,375.200	7.89	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 01/11/2012	Bond Future			6.66000		101.24907	6.66000	101.24907		8.75		0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.69651		102.82393	6.70756	102.75539		8.69		0.00	0	18,386.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,787.01000		7.78701	7,723.97000	7.72397	7,787.010	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	87.05000		0.08705	92.55000	0.09255	87.050	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,054.74000		8.05474	7,991.06000	7.99106	8,054.740	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	74.33000		0.07433	79.19000	0.07919	74.330	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,225.29000		12.22529	12,157.19000	12.15719	12,225.290	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	4.19000		0.00419	4.63000	0.00463	4.190	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	382.16000		0.38216	376.68000	0.37668	382.160	8.47		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,821.74000		4.82174	4,884.80000	4.88480	4,821.740	8.47		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,621.35000		6.62135	6,561.94000	6.56194	6,621.350	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	168.06000		0.16806	177.19000	0.17719	168.060	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,989.41000		6.98941	6,928.70000	6.92870	6,989.410	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	137.20000		0.13720	145.03000	0.14503	137.200	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,520.07000		7.52007	7,457.74000	7.45774	7,520.070	9.16		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	101.62000		0.10162	107.83000	0.10783	101.620	9.16		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.74776		100.68692	6.75924	100.61752		9.06		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,277.01000		2.27701	2,251.02000	2.25102	2,277.010	9.04		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,809.52000		2.80952	2,852.93000	2.85293	2,809.520	9.04		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,221.03000		2.22103	2,195.55000	2.19555	2,221.030	9.03		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,875.38000		2.87538	2,919.30000	2.91930	2,875.380	9.03		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,248.92000		2.24892	2,223.19000	2.22319	2,248.920	9.04		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,842.32000		2.84232	2,885.99000	2.88599	2,842.320	9.04		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.90195		99.91965	6.91460	99.84784		9.88		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,680.88000		3.68088	3,650.55000	3.65055	3,680.880	9.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,204.83000		4.20483	4,246.31000	4.24631	4,204.830	9.84		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Call	5,849.47000		5.84947	5,808.03000	5.80803	5,849.470	10.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,523.09000		2.52309	2,553.46000	2.55346	2,523.090	10.11	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,627.00000		3.62700	3,597.00000	3.59700	3,627.000	9.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,265.36000		4.26536	4,307.17000	4.30717	4,265.360	9.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,653.89000		3.65389	3,623.72000	3.62372	3,653.890	9.84	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,235.02000		4.23502	4,276.66000	4.27666	4,235.020	9.84	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/11/2012	Bond Future			8.45000		78.34376	8.45000	78.34376		17.99	0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.44974		80.11122	8.52773	79.46683		16.01	0.00	0	11,676.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,374.75000		3.37475	3,010.03000	3.01003	3,374.750	16.08	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,897.92000		1.89792	2,177.59000	2.17759	1,897.920	16.08	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,377.84000		4.37784	3,952.10000	3.95210	4,377.840	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,313.29000		1.31329	1,531.94000	1.53194	1,313.290	16.18	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,030.25000		5.03025	4,571.20000	4.57120	5,030.250	16.24	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1,037.91000		1.03791	1,223.25000	1.22325	1,037.910	16.24	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,655.92000		5.65592	5,169.02000	5.16902	5,655.920	16.29	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	829.01000		0.82901	986.50000	0.98650	829.010	16.29	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,889.11000		5.88911	5,392.77000	5.39277	5,889.110	16.31	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	762.43000		0.76243	910.48000	0.91048	762.430	16.31	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,311.57000		5.31157	4,839.52000	4.83952	5,311.570	16.26	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	938.01000		0.93801	1,110.35000	1.11035	938.010	16.26	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,598.09000		5.59809	5,113.61000	5.11361	5,598.090	16.29	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	846.43000		0.84643	1,006.34000	1.00634	846.430	16.29	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
R209	On 02/05/2013	Bond Future			8.51672		77.94815	8.59673	77.29580		20.21	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,590.30000		2.59030	2,365.03000	2.36503	2,590.300	19.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,929.35000		6.92935	7,356.43000	7.35643	6,929.350	19.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,531.43000		2.53143	2,309.96000	2.30996	2,531.430	19.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	7,049.39000		7.04939	7,480.27000	7.48027	7,049.390	19.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,560.76000		2.56076	2,337.39000	2.33739	2,560.760	19.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,989.19000		6.98919	7,418.17000	7.41817	6,989.190	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.68912		76.83833	8.77403	76.16850		22.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,371.53000		7.37153	7,006.29000	7.00629	7,371.530	22.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,420.71000		6.42071	6,725.30000	6.72530	6,420.710	22.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,262.50000		10.26250	9,820.14000	9.82014	10,262.500	23.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,224.32000		4.22432	4,451.79000	4.45179	4,224.320	23.20	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,292.57000		7.29257	6,929.74000	6.92974	7,292.570	22.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,497.79000		6.49779	6,804.79000	6.80479	6,497.790	22.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,332.01000		7.33201	6,967.97000	6.96797	7,332.010	22.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,459.15000		6.45915	6,764.94000	6.76494	6,459.150	22.61	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 01/11/2012	Bond Future			158.69980		158.69980	158.69980	158.69980			0.00	0	0.00
R210	On 07/02/2013	Bond Future			160.96943		160.96943	160.97268	160.97268			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,979.43000		3.97943	3,982.68000	3.98268	3,979.430		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.00	Call	3,969.43000		3.96943	3,972.68000	3.97268	3,969.430		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	3,959.43000		3.95943	3,962.68000	3.96268	3,959.430		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			161.15388		161.15388	161.15750	161.15750			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	13.88000		0.01388	17.50000	0.01750	13.880		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	3.88000		0.00388	7.50000	0.00750	3.880		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	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	6.12000		0.00612	2.50000	0.00250	6.120		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 01/11/2012	Bond Future			123.75734		123.75734	123.75734	123.75734			0.00	0	0.00
R211	On 07/02/2013	Bond Future			124.09105		124.09105	124.09832	124.09832			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,101.05000		1.10105	1,108.32000	1.10832	1,101.050		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	1,091.05000		1.09105	1,098.32000	1.09832	1,091.050		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	1,081.05000		1.08105	1,088.32000	1.08832	1,081.050		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			125.65803		125.65803	125.66552	125.66552			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	31.97000		0.03197	24.48000	0.02448	31.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	41.97000		0.04197	34.48000	0.03448	41.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	51.97000		0.05197	44.48000	0.04448	51.970		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 01/11/2012	Bond Future			129.20252	129.20252	129.20252	129.20252			0.00	0	0.00
R212	On 07/02/2013	Bond Future			129.59123	129.59123	129.59581	129.59581			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	601.23000	0.60123	605.81000	0.60581	601.230		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	591.23000	0.59123	595.81000	0.59581	591.230		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	581.23000	0.58123	585.81000	0.58581	581.230		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			131.22772	131.22772	131.23243	131.23243			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	137.72000	0.13772	142.43000	0.14243	137.720		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	127.72000	0.12772	132.43000	0.13243	127.720		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	117.72000	0.11772	122.43000	0.12243	117.720		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/11/2012	Bond Future			8.25000	89.57442	8.25000	89.57442		13.95	0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.28021	91.30007	8.33779	90.81442		15.71	0.00	0	7,169.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,033.38000	6.03338	5,675.63000	5.67563	6,033.380	15.89	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1,005.39000	1.00539	1,133.29000	1.13329	1,005.390	15.89	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,329.01000	6.32901	5,962.70000	5.96270	6,329.010	15.91	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	913.96000	0.91396	1,033.30000	1.03330	913.960	15.91	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,628.99000	6.62899	6,254.46000	6.25446	6,628.990	15.93	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	829.55000	0.82955	940.67000	0.94067	829.550	15.93	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	6,933.18000	6.93318	6,550.82000	6.55082	6,933.180	15.95	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	751.99000	0.75199	855.28000	0.85528	751.990	15.95	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.34916	88.88084	8.40829	88.38920		16.98	0.00	0	5.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.86	Call	2,449.56000		2.44956	2,284.29000	2.28429	2,449.560	16.75	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,675.73000		6.67573	7,002.10000	7.00210	6,675.730	16.75	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,390.23000		2.39023	2,227.95000	2.22795	2,390.230	16.74	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,795.42000		6.79542	7,124.78000	7.12478	6,795.420	16.74	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,419.78000		2.41978	2,256.01000	2.25601	2,419.780	16.75	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,735.40000		6.73540	7,063.27000	7.06327	6,735.400	16.75	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.53266		87.66464	8.59564	87.15961		18.05	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,587.65000		6.58765	6,320.85000	6.32085	6,587.650	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,968.07000		5.96807	6,206.30000	6.20630	5,968.070	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,508.63000		6.50863	6,243.87000	6.24387	6,508.630	17.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,048.65000		6.04865	6,288.92000	6.28892	6,048.650	17.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,548.09000		6.54809	6,282.30000	6.28230	6,548.090	18.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,008.25000		6.00825	6,247.49000	6.24749	6,008.250	18.00	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 01/11/2012	Bond Future			8.48000		80.06151	8.48000	80.06151			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.47404		81.93427	8.55206	81.25410			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	1,007.42000		1.00742	327.25000	0.32725	1,007.420		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	1,093.30000		1.09330	413.13000	0.41313	1,093.300		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	1,179.01000		1.17901	498.84000	0.49884	1,179.010		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214/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			1.39160		1.39160	1.39830	1.39830		14.19	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,136.23120		0.21362	2,203.29420	0.22033	2,136.231	16.98	0.00	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 14/12/2012	Foreign Exchange Future	1.18	Put	0.23120		0.00002	0.29420	0.00003	0.231	16.98	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,637.22600		0.16372	1,704.59310	0.17046	1,637.226	15.39	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	1.22600		0.00012	1.59310	0.00016	1.226	15.39	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,143.64900		0.11436	1,211.11220	0.12111	1,143.649	14.24	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	7.64900		0.00076	8.11220	0.00081	7.649	14.24	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	576.55090		0.05766	634.15610	0.06342	576.551	13.26	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	60.55090		0.00606	51.15610	0.00512	60.551	13.26	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	496.34930		0.04963	549.98760	0.05500	496.349	13.11	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	80.34930		0.00803	66.98760	0.00670	80.349	13.11	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.39830		1.39830	1.40480	1.40480		15.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,109.17560		0.11092	1,160.06640	0.11601	1,109.176	14.22	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	126.17560		0.01262	112.06640	0.01121	126.176	14.22	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,031.60480		0.10316	1,080.90750	0.10809	1,031.605	14.23	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	148.60480		0.01486	132.90750	0.01329	148.605	14.23	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,189.36140		0.11894	1,241.76480	0.12418	1,189.361	14.21	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	106.36140		0.01064	93.76480	0.00938	106.361	14.21	0.00	0	0.00

Total for Derivatives : **272,933,813.60** **54,213** **1 537 468.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		12.44912	100.19948	12.41859			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		23.39434	111.91291	23.33791			0.00	0	396,250.00
AA04	On 22/03/2017	Spot Bond			100.28788		9.59031	100.28788	9.56676			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.03143	107.66087	10.00758			21,962,817,480,000.00	204,000,000	49,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172		21.31715	103.39172	21.26812			161,911,433,520.00	1,566,000	16,905,000.00
AB07	On 07/03/2014	Spot Bond			104.36845		39.82725	104.36845	39.73496			0.00	0	7,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	101.36321	9.21096	101.36321	101.36321	9.18837			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	10.75727	113.91613	113.91613	10.73051			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	60.93102	100.27783	100.27783	60.78143			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	56.55952	211.62296	211.62296	56.38025			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	24.38509	129.44081	129.44081	24.31599			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.26313	262.36064	262.36064	4.24365			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	22.98791	100.84946	100.84946	22.93179			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	41.83415	100.44837	100.44837	41.73128			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	12.98121	100.42180	100.42180	12.94930			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.36700	100.43468	100.43468	8.34643			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	7.90123	100.45423	100.45423	7.88180			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	7.96785	100.46712	100.46712	7.94825			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.09651	111.10270	111.10270	23.04020			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	22.46226	103.51808	103.51808	22.40552			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	28.35598	105.34380	105.34380	28.28978			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.15670	101.94970	101.94970	29.08405			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	22.83480	101.07971	101.07971	22.77834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	99.99989	11.61591	99.99989	11.58777				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	11.16424	100.00000	11.08044				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	2.79106	100.00000	2.77011				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	82.31341	103.66357	82.13214				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	55.70508	107.24687	55.57310				0.00	0	1,695,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	61.77465	102.43496	61.62006				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	99.51455	100.00000	99.25198				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	98.91697	100.00000	98.73874				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	96.81610	100.85053	96.30505				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	56.62475	211.08307	56.44552				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	31.64405	133.30786	31.55233				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	17.74650	119.08892	17.69934				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.62796	109.87287	7.60891				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	20.48515	118.65286	20.43337				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.49900	99.88052	15.46148				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.45966	100.32050	11.43183				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	10.93534	100.26386	10.90849				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	14.16426	100.35503	14.11942				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.29169	104.30633	6.27676			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.36337	100.00000	23.23905			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.89848	158.84518	2.88897			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.32539	152.12037	12.28637			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.24686	164.13952	4.23266			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	98.68780	141.35498	98.41615			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.78378	161.61787	2.77451			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	56.56784	211.55410	56.38856			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	56.55834	211.63281	56.37906			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.34166	69.59203	6.33251			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.34166	69.59203	6.33251			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	95.50628	100.66669	95.25859			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.62093	84.61000	10.60310			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.18017	93.01000	16.15105			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.38178	100.38164	11.35381			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.33655	95.94000	14.31015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000	26.92185	100.00000	26.87077			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.43316	94.42000	13.40845			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.57257	95.33000	12.54921			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	26.73876	89.17000	26.69132			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	24.77407	92.44000	24.72881			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.47072	100.10161	9.44113			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.31288	99.93416	9.28382			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.24666	90.18000	24.20317			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.20929	122.92857	20.17139			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.77783	111.67000	17.75623			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.54291	97.51000	20.50389			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.16519	95.63000	20.12742			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.46452	97.02000	19.42769			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	9.91400	100.23447	9.88264			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.12638	119.76186	19.07686			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	68.40570	94.20000	68.28143			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.45951	99.90991	9.41795			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.66596	94.15000	17.63325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	94.84000	16.46589	94.84000	16.43524			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.74722	99.13676	2.73447			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.03920	143.60519	2.03314			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	2.92636	186.40405	2.90549			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.11292	100.00000	13.08783			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	10.86581	111.64771	10.83921			0.00	0	6,951,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	18.65879	108.15845	18.61428			0.00	0	6,365,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	11.68498	102.54996	11.65858			0.00	0	5,164,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	10.51928	94.96915	10.49673			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	14.81596	108.39757	14.78055			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	30.79714	122.68013	30.71428			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.28870	4.00000	120.26599			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	4.22476	266.98405	4.20523			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	4.95893	120.37770	4.94584			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.23221	121.95151	3.22358			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	55.64836	99.40204	55.51426			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	91.27454	100.37243	91.04897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On 20/06/2013	Spot Bond	100.40649	61.60707	100.40649	61.45563				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.14173	100.00000	20.09293				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	65.23746	100.91878	65.07637				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	85.13991	99.79614	84.94717				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	65.23746	100.91878	65.07637				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	81.38767	101.24381	81.20898				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	73.84494	107.32702	73.67273				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	21.65946	108.29483	21.60774				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.20014	101.29798	20.15063				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.46660	101.33324	20.41643				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.23855	101.83296	24.17887				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	61.37192	100.38145	61.22109				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	61.33985	100.37804	61.18911				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	19.93356	101.26271	19.88474				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.86961	53.29666	7.86041				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	83.22471	100.00000	83.03852				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	83.22471	100.00000	83.03852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	100.96976	45.07315	100.96976	44.96301			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	41.65192	100.25039	41.55080			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	13.74507	100.00000	13.71899			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	13.74507	100.00000	13.71899			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	61.76741	100.42346	61.61556			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.49661	100.44432	17.45359			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.33946	100.49129	18.29435			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.12072	100.42335	17.07863			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.37471	100.43752	17.33200			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.48645	100.44375	17.44345			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.46778	101.50954	11.44222			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.46778	101.50954	11.44222			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.52731	101.51908	11.50162			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	13.68648	100.41204	13.65283			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.52731	101.51908	11.50162			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.40823	101.49999	11.38282			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.03089	78.26156	32.97876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	100.40403	21.83995	100.40403	21.78627			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	91.32190	100.37805	91.09676			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	42.09013	100.39793	41.98668			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.40619	100.28977	13.37327			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	42.09013	100.39793	41.98668			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	91.32190	100.37805	91.09676			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.69277	100.42907	8.67141			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	8.68646	100.44304	8.66510			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.69865	100.44869	8.67726			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.47431	100.43737	8.45348			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	41.72061	100.36953	41.61809			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	8.92164	100.41205	8.89970			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	85.28257	99.88150	85.08716			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	58.23725	99.98291	58.09620			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	85.28257	99.88150	85.08716			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.63716	108.24656	10.60921			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	41.83145	100.37811	41.72866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On 31/01/2014	Spot Bond	104.10799	43.62235	104.10799	43.52311			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	37.64760	101.33364	37.55531			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.50068	101.54682	7.48226			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.44884	102.38458	7.43040			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.18452	100.00000	8.16899			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	38.05536	101.42788	37.96199			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.63318	100.00000	4.62294			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.41272	100.00000	4.40284			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.55467	71.11496	12.53621			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.46723	132.65083	2.46030			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.56253	132.65812	2.55533			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.23440	100.42332	8.21415			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	30.04139	100.93790	29.96800			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	30.04139	100.93790	29.96800			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	38.05536	101.42788	37.96199			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	31.18354	100.82870	31.10743			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	29.84491	100.40912	29.77155			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	29.79257	100.40572	29.71934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	101.67963	7.99620	101.67963	7.97632				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.06227	100.74141	12.03254				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	7.98507	101.67956	7.96522				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.17426	102.34980	11.14919				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	91.49744	100.42347	91.27177				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.22569	102.41855	11.20049				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	21.87844	100.57096	21.82458			100,570,960,000.00	1,000,000	1,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.76241	10.85620	100.76241	10.82943			5,642,694,960,000.00	56,000,000	16,000,000.00	
ACL144	On 20/12/2016	Spot Bond	100.26297	10.21445	100.26297	10.18937				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.25313	100.42504	8.23284				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	49.94764	101.60514	49.82355				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	41.41485	100.61305	41.33149				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	41.29476	100.35023	41.21185				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.06843	100.41612	10.04820				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	36.57020	101.07263	36.48076				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	20.83680	100.37072	20.79494				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.67739	100.36105	20.63586				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	100.37982	20.98681	100.37982	20.94465			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.04705	100.41498	10.02686			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.67268	100.39511	9.65325			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	20.86492	100.37243	20.82301			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	20.96806	100.37868	20.92594			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.04631	100.58046	11.02867			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.36801	100.38479	15.33715			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	20.91180	100.37527	20.86980			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	31.63222	100.52552	31.55438			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	20.72071	100.96473	20.66952			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	41.59098	100.34943	41.48881			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	9.95070	109.48099	9.93379			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	9.48221	100.41322	9.45890			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.64600	103.04527	3.63983			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	21.39846	100.37811	21.34587			0.00	0	0.00
ACL171	On 30/11/2012	Spot Bond	100.00000	99.28520	100.00000	99.02865			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	16.32796	100.37910	16.28783			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	9.40628	100.39881	9.38315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	100.41280	8.44190	100.41280	8.42114				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	7.88234	100.38479	7.86297				0.00	0	0.00
ACL176	On 30/11/2012	Spot Bond	100.00000	99.33485	100.00000	99.07816				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	59.89605	100.37751	59.70638				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	29.52444	100.41000	29.43091				0.00	0	0.00
ACL179	On 30/11/2012	Spot Bond	100.00000	98.93297	100.00000	98.67733				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	16.42256	100.39600	16.37055				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	9.24799	100.42679	9.21870				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	8.75536	100.39881	8.72762				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.69166	100.41560	7.66730				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	8.91303	100.40776	8.88479				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.26955	101.11287	7.24638				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.23821	100.39293	4.22479				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13250	100.41672	0.13208				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13244	100.42399	0.13202				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	55.33714	100.31940	55.08775				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	55.33628	100.32262	55.08688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	100.00000	10.23655	100.00000	10.17386			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	6.82437	100.00000	6.78257			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03465	100.00000	0.03442			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03465	100.00000	0.03442			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	1.96250	100.00000	1.94906			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.29546	100.00000	1.28628			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	1.92270	100.00000	1.90857			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.78276	100.00000	1.76641		5,000,000,000,000.00	50,000,000	50,000,000.00	
ADB01S	On 14/12/2012	Spot Bond	103.90964	95.04934	103.90964	94.80391			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	95.02364	103.89068	94.77830			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	73.49030	102.86773	73.34530			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	2.75397	100.00000	2.74730			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	22.78276	100.89131	22.72713			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	23.53622	100.99451	23.47870			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	24.03810	101.06323	23.97931			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	20.72117	100.00000	20.56565			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	21.89481	100.00000	21.73047			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	23.45965	100.00000	23.28357			0.00	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	9.76164	104.59347	9.73898			0.00	0	5,369,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	9.76115	122.89930	9.73549			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.02397	100.00000	30.94881			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	15.70821	113.22249	15.66933			0.00	0	9,491,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.69099	100.00000	29.61907			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.95728	100.00000	11.93066			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.26603	151.06546	3.25568			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.07214	125.57279	32.98468			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	43.65890	100.00000	43.33120			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	10.84813	100.26923	10.82179			0.00	0	70,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.43229	108.77896	10.40743		383,337,055,040.00	3,524,000	1,762,000.00	
BAW12	On 17/04/2015	Spot Bond	99.90066	20.27980	99.90066	20.21654			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.51747	99.89602	9.48778			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	40.76794	100.00000	40.64066			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.09766	112.73330	18.05326			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	9.85029	100.19041	9.82638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	100.45105	62.24537	100.45105	62.09231			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	54.79486	102.32887	54.66991			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	28.93964	100.17231	28.86942			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	27.91968	103.90134	27.85557			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.37852	108.14051	11.35153			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	37.32921	101.25961	37.23776			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.01026	104.66313	17.96482			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	61.61721	100.27024	61.46758			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.37934	102.35861	20.32894			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.36961	102.28416	20.31926			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.26897	100.27011	14.23432			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.35909	102.23278	17.31620			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.31751	103.79822	13.28415			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.48473	100.27685	16.44470			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.48473	100.27685	16.44470			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.48472	100.27691	16.44469			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.16179	101.50925	17.11965			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.03256	102.45999	17.98792			0.00	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	20.37934	102.35861	20.32894				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.54904	102.86494	15.51040				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	11.96081	102.39307	11.93121				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	13.95229	100.26206	13.91841				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	12.69755	100.25556	12.66672				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	12.69755	100.25556	12.66672				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	30.84034	100.24109	30.76547				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	89.09373	100.18420	88.88177				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	18.93306	100.00000	18.88718				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	15.17280	100.92479	15.12506				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	16.01310	100.32752	15.96297				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	13.77239	99.23300	13.72968				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.80404	99.11456	1.79845				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.06327	100.00000	2.05409				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	52.82899	100.18154	52.59378				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	6.80973	100.00000	6.77655				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.03250	104.64060	20.97945				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.20418	103.89800	18.15855			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.26523	102.66503	17.22241			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	16.68058	100.33517	16.62836			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.66384	100.00000	5.65312			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.59416	100.00000	20.54427			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.74300	100.00000	18.69760			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.56975	100.00000	11.54173			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.56975	100.00000	11.54173			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.98838	100.00000	13.95449			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.12069	100.00000	12.09133			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	85.39081	100.44416	84.99028			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	31.81841	100.27701	31.74029			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	19.80854	100.28373	19.75990			0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.77416	165.86185	2.76507			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.52478	134.98268	8.50484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	135.23863	9.75038	135.23863	9.72756				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.64870	98.54987	8.62969				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	37.83104	101.43384	37.73822				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	59.95827	100.16538	59.81280				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	45.47222	101.00289	45.36108				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	35.95946	100.89815	35.87165				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	59.76025	102.94694	59.61167				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	54.99569	101.21182	54.86102				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	89.13421	100.25001	88.92203				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.21430	100.66600	8.19407				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	29.53518	100.38899	29.46259				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	31.73972	100.00000	31.64063				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	64.09133	100.00000	63.95025				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	9.99606	101.42461	9.97155				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.04424	101.43555	10.01960				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.18871	101.46836	10.16371				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.66970	101.57774	10.64350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1		On 21/07/2016	Spot Bond		101.68711	11.14984	101.68711	11.12241		0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond		101.99310	12.48967	101.99310	12.45886		0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond		100.00000	3.68438	100.00000	3.67545		0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond		101.25226	9.56016	101.25226	9.53674		0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond		101.32200	9.89136	101.32200	9.86711		0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond		101.35188	10.03319	101.35188	10.00859		0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond		101.36184	10.08045	101.36184	10.05572		0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond		101.48134	10.64694	101.48134	10.62081		0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond		101.64062	11.40050	101.64062	11.37248		0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond		100.00000	3.60482	100.00000	3.59609		0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond		100.00000	3.60482	100.00000	3.59609		0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond		100.41538	9.48237	100.41538	9.45907		0.00	0	0.00
BG42A2		On 15/03/2017	Spot Bond		100.45116	10.09044	100.45116	10.06563		0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond		100.46091	10.25621	100.46091	10.23099		0.00	0	0.00
BG42A4		On 15/03/2017	Spot Bond		105.04449	11.85590	105.04449	11.82828		0.00	0	0.00
BG42B		On 15/03/2017	Spot Bond		100.49015	10.75339	100.49015	10.72695		0.00	0	0.00
BG42C		On 15/06/2017	Spot Bond		100.54199	10.79624	100.54199	10.76967		0.00	0	0.00
BG42DU		On 15/03/2017	Spot Bond		100.00000	2.57692	100.00000	2.57061		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.57692	100.00000	2.57061				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	31.61154	109.02542	31.53688			242,472,534,080.00	2,224,000	5,764,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	95.33003	99.33557	95.08334				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	82.80212	98.45450	82.61760				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	61.33145	95.58562	61.21883				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	12.96990	100.78103	12.93826				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.67945	100.00000	7.66085				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.04202	100.94045	8.02238				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	12.99217	100.78378	12.96047				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.35952	100.82929	13.32691				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.02689	100.91196	13.99262				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.80006	101.25521	16.75890				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	15.63999	101.82396	15.60148				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	62.11062	100.43475	61.95791				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	59.85981	100.66283	59.71394				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On 07/12/2012	Spot Bond	102.16271	95.63727	102.16271	95.38969			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	42.58279	100.41213	42.44790			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.92669	100.00000	8.90505			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	25.41569	117.90266	25.35070		235,805,320,000.00		2,000,000	5,579,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.33418	125.14109	13.29843			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.19021	102.03851	12.16014			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	37.47117	101.32226	37.37932			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	13.63307	111.35530	13.59977			0.00	0	9,086,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.10048	105.54647	13.06984			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	9.90484	101.86680	9.88045			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.08251	106.76252	14.04981			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	18.01470	100.85304	17.95804			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	15.06017	107.65219	15.02496			0.00	0	6,840,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.45661	101.28817	0.45458			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	21.40100	101.82280	21.31948			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	9.31750	100.00000	9.24757			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	14.75583	122.47945	14.71736			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.36148	118.42047	14.32503		236,840,940,000.00		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
CCT03	On 15/03/2025	Spot Bond	117.20315	10.95550	117.20315	10.92762		12,189,127,600,000.00	104,000,000	37,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.88420	14.27220	100.88420	14.23697		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	104.14474	17.21242	104.14474	17.18410		0.00	0	0.00	
CGR6	On 18/02/2013	Spot Bond	101.65048	100.39784	101.65048	100.12797		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	102.86721	31.68574	102.86721	31.60701		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	103.30382	22.40117	103.30382	22.34531		0.00	0	0.00	
CGR9	On 15/11/2012	Spot Bond	101.25944	98.36271	101.25944	98.09504		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	100.80383	18.34604	100.80383	18.28773		0.00	0	0.00	
CLN100	On 20/12/2012	Spot Bond	100.33426	91.15293	100.33426	90.92830		0.00	0	0.00	
CLN103	On 20/03/2013	Spot Bond	100.61895	92.22857	100.61895	92.00014		0.00	0	0.00	
CLN104	On 15/06/2014	Spot Bond	100.74860	34.01943	100.74860	33.93556		0.00	0	0.00	
CLN108	On 20/06/2013	Spot Bond	100.40933	61.63379	100.40933	61.48228		0.00	0	0.00	
CLN110	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572		0.00	0	0.00	
CLN111	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572		0.00	0	0.00	
CLN112	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572		0.00	0	0.00	
CLN113	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572		0.00	0	0.00	
CLN114	On 20/06/2013	Spot Bond	100.40933	61.63379	100.40933	61.48228		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond			100.40933	61.63379	100.40933	61.48228				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond			100.91360	65.21000	100.91360	65.04899				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond			100.41216	61.66051	100.41216	61.50894				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond			100.38376	61.39328	100.38376	61.24240				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond			100.36102	61.17948	100.36102	61.02915				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond			100.95747	65.77273	100.95747	65.61202				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond			101.78237	23.85704	101.78237	23.79832				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond			100.19516	60.01612	100.19516	59.87048				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			101.76269	23.70861	101.76269	23.65028				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.38372	61.39329	100.38372	61.24242				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.36383	61.20621	100.36383	61.05582				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			101.86667	24.49276	101.86667	24.43244				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.97002	65.90091	100.97002	65.73987				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.92517	65.71842	100.92517	65.55790				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			101.01305	65.70249	101.01305	65.54012				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.41784	61.71396	100.41784	61.56224				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.39797	61.52690	100.39797	61.37567				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.40359	61.58036	100.40359	61.42900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On 20/09/2013	Spot Bond	104.39421	57.14422	104.39421	57.01176			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	73.71284	101.82300	73.57121			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	55.16041	102.79173	55.03416			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	67.46080	101.32621	67.29544			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	97.43554	100.86778	97.17836			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	43.75200	100.52565	43.64434			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	43.08454	101.34356	42.97774			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	43.08454	101.34356	42.97774			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	85.33004	99.85161	85.13635			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	24.38385	101.22270	24.32412			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.87892	100.00000	17.83513			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.68258	100.00000	17.63927			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	13.89711	100.42338	13.86293			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.96038	100.00000	41.85874			0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	97.30340	100.00000	97.04867			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	88.95232	100.50974	88.74010			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	89.06885	100.82702	88.85575			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	89.00407	100.54079	88.79166			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	89.00920	100.49424	88.79686			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.01340	100.00000	40.91404			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.31780	100.39213	13.28508			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66794	100.00000	66.66793			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66794	100.00000	66.66793			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	13.93131	100.60029	13.89700			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.28519	102.77141	13.25529			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	13.93131	100.60029	13.89700			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	10.81240	100.01323	10.78621			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	36.12527	100.90290	36.03609			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	37.72061	100.91909	37.62747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	106.57524	6.93368	106.57524	6.91761				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	15.15953	99.04734	15.12311				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.31990	106.47706	3.31189				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.66859	100.91984	13.63778				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	37.70269	101.01820	37.60951				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	13.93131	100.60029	13.89700				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	13.93131	100.60029	13.89700				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.77293	106.09892	3.76376				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.01071	106.04227	6.99369				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.16622	100.61212	14.13134				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	90.57962	100.32240	90.35806				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	91.36228	100.39517	91.13645				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	62.26433	100.47626	62.11118				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	44.42381	100.57686	44.31445				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	27.75817	99.98364	27.69094				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	27.83438	99.98339	27.76697				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.09674	103.62392	12.06902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	99.99988	28.03216	99.99988	27.96426			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	27.94737	99.99989	27.87967			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	10.74198	99.79173	10.71601			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	10.74057	99.80002	10.71460			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.10439	103.81175	12.07661			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.10439	103.81175	12.07661			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	36.04566	104.34821	35.95395			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	36.69117	107.51178	36.59530			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.38590	107.00303	14.35225			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.74010	100.43472	10.71369			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.67942	100.48341	11.65070			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	61.88743	100.44030	61.73526			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	61.90896	100.44323	61.75673			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	20.49159	99.90043	20.44200			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.49159	99.90043	20.44200			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	35.93930	100.94701	35.86674			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	82.14372	101.15359	81.95988			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	85.47886	99.83657	85.28486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235	On 19/04/2013	Spot Bond	99.83657	85.47886	99.83657	85.28486				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.33877	100.64882	13.31191				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.94095	101.05242	8.91909				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	98.38098	100.93369	98.11623				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.54423	100.44136	10.52304				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	22.75762	100.86994	22.70206				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	10.85293	100.93114	10.82642				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.49160	101.19905	11.46605				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.49160	101.19905	11.46605				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	22.71797	100.81644	22.66253				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	22.73796	100.81889	22.68248				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	15.84037	100.84952	15.80171				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	15.66754	101.47693	15.62909				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.54941	100.47537	21.49640				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	15.40487	101.44712	15.36707				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.04043	100.26649	20.98878				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.04043	100.26649	20.98878				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	100.26649	21.04043	100.26649	20.98878			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.04043	100.26649	20.98878			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.04043	100.26649	20.98878			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.21160	100.27379	21.15953			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	9.95299	100.28582	9.92855			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	9.95299	100.28582	9.92855			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	9.95299	100.28582	9.92855			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	9.95299	100.28582	9.92855			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	9.95299	100.28582	9.92855			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.00700	100.28785	9.98244			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.39461	106.98684	10.37003			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.42306	100.51194	31.34575			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	29.91219	100.89505	29.83914			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	85.35012	100.15533	85.09194			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	41.93279	100.39498	41.82972			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	41.93279	100.39498	41.82972			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.25662	101.37065	9.22737			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.16899	100.49989	11.14151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	101.35958	14.81410	101.35958	14.77778				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.82038	100.58462	12.78881				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.29592	100.39320	9.27308				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.24074	100.39040	9.21803				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.29464	100.40357	9.27180				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	9.07359	100.91562	9.04504				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.53143	101.06552	10.49826				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.50728	100.99983	10.47419				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.27257	100.40244	9.24978				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.50976	100.54373	19.46174				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	8.98833	100.65226	8.95980				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	15.92578	100.36006	15.87535				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	17.65797	100.24531	17.60212				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.15369	100.37919	16.10255				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.54346	100.44355	9.51322				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.54346	100.44355	9.51322				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.54346	100.44355	9.51322				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	100.44355	9.54346	100.44355	9.51322			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.14208	101.18342	9.10148			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	11.63367	100.81012	11.58217			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.06186	100.17296	2.05191			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.06186	100.17296	2.05191			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.06200	100.17084	2.05205			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.03728	100.14936	2.02791			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.05776	100.14949	2.04772			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.04112	100.15029	2.03161			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.34802	100.00000	1.33977			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	1.96376	100.00000	1.95317			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	1.96706	100.00000	1.95632			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	1.92763	100.00000	1.91634			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.25177	100.00000	1.24186			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.15610	100.00000	1.73415			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.72625	100.00000	20.68063			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.72625	100.00000	20.68063			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69270	34.94295	0.69209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	154.47129	63.37773	154.47129	63.21063			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	94.13844	100.53703	93.89771			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	94.12715	100.53241	93.88646			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	117.30823	100.00000	117.05641			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	96.98031	154.29358	96.71700			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	94.11586	100.52779	93.87521			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	67.85104	152.83040	67.66141			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	82.81959	101.20452	82.63417			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	82.81959	101.20452	82.63417			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	4.98995	156.76383	4.97204			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	72.04490	94.77223	71.91582			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	71.52761	97.02201	71.39736			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	94.12715	100.53241	93.88646			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	94.12715	100.53241	93.88646			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.19952	100.00000	15.16229			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00040	100.00000	0.00040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On 19/04/2013	Spot Bond	101.10498	72.46347	101.10498	72.32493			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.13411	120.49629	7.11566			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00018	134.98268	0.00018			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00021	135.23863	0.00020			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.04154	78.86322	18.01282			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.09534	78.68249	18.06659			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.43323	100.01914	11.40554			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.43323	100.01914	11.40554			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.16059	100.44036	12.13069			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.24839	100.40864	10.22320			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.51531	100.41492	9.49192			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	58.94301	100.01997	58.75896			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.62696	100.41000	9.60329			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.13357	101.50812	9.09290			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.42657	109.94659	15.38928			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	70.40535	106.29178	70.26795			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.00172	106.25789	12.97149			0.00	0	3,510,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.00684	122.59946	14.96768			0.00	0	339,547,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	112.90836	19.65486	112.90836	19.60684			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	10.89014	111.62273	10.86350			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	88.82716	100.00000	88.62342			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.19252	5.86800	104.17605			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	22.62675	100.79434	22.57154			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	10.53010	100.83040	10.50440			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.53035	100.70290	22.47482			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	14.92912	101.26682	14.86279			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	95.27087	100.65651	95.02122			0.00	0	3,000,000.00
CPL009	On 07/12/2012	Spot Bond	100.45141	95.31283	100.45141	95.06991			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	73.71171	100.00000	73.56718			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	81.99491	100.18699	81.81078			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	75.40053	100.13300	75.25283			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	42.73808	100.21016	42.54981			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	21.09382	100.22082	21.00090			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	58.19281	100.19483	57.93650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On 25/08/2013	Spot Bond	104.31041	57.88669	104.31041	57.75479			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.23664	133.09009	19.18309		266,180,180,000.00	2,000,000	15,300,000.00	
DV22	On 07/02/2020	Spot Bond	111.95336	10.73913	111.95336	10.71321		29,555,687,040,000.00	264,000,000	77,411,000.00	
DV23	On 27/02/2023	Spot Bond	110.94098	10.77452	110.94098	10.74871		50,149,760,599,200.00	452,040,000	135,589,000.00	
E170	On 01/08/2020	Spot Bond	142.91138	12.68438	142.91138	12.64726		15,262,935,384,000.00	106,800,000	35,775,000.00	
EDC01	On 04/04/2016	Spot Bond	101.79146	17.25446	101.79146	17.21199		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.97946	25.34656	100.97946	25.26587		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	101.06163	10.59811	101.06163	10.56435		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	101.11630	4.42918	101.11630	4.41507		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	101.17092	1.84954	101.17092	1.84365		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	126.54006	12.61501	126.54006	12.58025		20,246,409,600,000.00	160,000,000	40,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.77000	113.64821	1.77000	113.63353		334,530,000,000.00	189,000,000	51,500,000.00	
EMM01	On 28/07/2020	Spot Bond	111.69838	12.24496	111.69838	12.21547		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	112.15374	11.10506	112.15374	11.07778		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	106.65311	9.53992	106.65311	9.51742		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.93077	15.88541	100.93077	17.42240		0.00	0	0.00	
EPFC01	On 16/11/2012	Spot Bond	100.81699	98.10320	100.81699	97.83809		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.00000	42.11043	100.00000	41.79435		45,000,000,000,000.00	450,000,000	450,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On 13/11/2012	Spot Bond	100.00000	98.91599	100.00000	98.64865	0.00	0	0.00			
EQ181U	On 03/12/2012	Spot Bond	100.00000	96.38955	100.00000	96.14240	0.00	0	0.00			
EQ182U	On 11/12/2012	Spot Bond	100.00000	91.93955	100.00000	91.70854	0.00	0	0.00			
EQ183U	On 24/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919	0.00	0	0.00			
EQS01	On 18/11/2014	Spot Bond	126.47802	21.04151	126.47802	20.98384	0.00	0	0.00			
EQS02	On 01/07/2015	Spot Bond	109.43400	24.88152	109.43400	24.82257	0.00	0	0.00			
EQS04	On 22/09/2015	Spot Bond	107.25989	18.17544	107.25989	18.12806	0.00	0	0.00			
EQS05	On 25/04/2017	Spot Bond	101.66692	10.20008	101.66692	10.16778	0.00	0	70,000,000.00			
ERS3A7	On 17/11/2012	Spot Bond	101.08827	97.83239	101.08827	97.56803	0.00	0	0.00			
ERS3A8	On 17/11/2014	Spot Bond	101.14823	22.28636	101.14823	22.23182	0.00	0	0.00			
ERS3B1	On 17/11/2012	Spot Bond	101.26753	97.82863	101.26753	97.56382	0.00	0	0.00			
ERS3B2	On 17/08/2014	Spot Bond	101.05103	30.36460	101.05103	30.29035	0.00	0	0.00			
ERS3C1	On 17/11/2012	Spot Bond	101.34215	97.82707	101.34215	97.56207	0.00	0	0.00			
ERS3C2	On 17/08/2014	Spot Bond	101.17066	30.89919	101.17066	30.82355	0.00	0	0.00			
ERSA10	On 17/08/2013	Spot Bond	100.93125	64.68331	100.93125	64.52531	0.00	0	0.00			
ERSA11	On 17/08/2014	Spot Bond	100.96871	29.99665	100.96871	29.92336	0.00	0	0.00			
ERSA12	On 17/08/2015	Spot Bond	100.99870	16.03310	100.99870	15.99391	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.93575	64.69268	100.93575	64.53464			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.17303	105.94219	17.13297		13,380,498,597,000.00	126,300,000	63,175,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	9.45185	111.43974	9.42888		122,659,993,053,313.00	100,684,487	506,159,000.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.12457	117.73441	11.09662		8,971,362,042,000.00	76,200,000	263,695,000.00	
ES26	On 02/04/2026	Spot Bond	95.26383	8.94120	95.26383	8.92208		1,543,274,046,000.00	16,200,000	45,442,000.00	
ES33	On 15/09/2033	Spot Bond	8.98000	87.28130	9.05500	86.63817		4,446,896,000,000.00	495,200,000	509,992,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.85636	20.72072	100.85636	20.62896		0.00	0	0.00	
FIFC02	On 14/12/2012	Spot Bond	100.35540	93.68690	100.35540	93.45251		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	100.00000	44.65695	100.00000	44.32176		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.40630	100.00000	10.38109		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.12661	100.00000	10.10208		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	101.07344	66.89166	101.07344	66.72805		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	101.11222	67.03133	101.11222	66.86732		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	101.23627	67.47814	101.23627	67.31286		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	101.30601	67.72940	101.30601	67.56340		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	105.15565	28.91496	105.15565	28.84755		116,933,082,800.00	1,112,000	17,502,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	11.92028	103.15112	11.89322		0.00	0	0.00	
FRB07	On 06/12/2012	Spot Bond	100.55742	94.40867	100.55742	94.16720		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	100.49836	10.44894	100.49836	10.42323			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.20670	100.49830	8.18651			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.29543	101.51768	9.27261			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.49765	111.84945	15.46008			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.45314	100.44644	9.42990			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.21580	100.00000	47.10807			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	56.53338	211.83970	56.35408			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	62.96177	105.16707	62.81735			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.27516	121.95151	3.26641			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.23240	266.05149	4.21288			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.01573	145.44748	2.00969			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.23306	186.40405	3.22145			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.28467	118.97136	19.23499			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	23.85979	100.00000	23.80640			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	23.85979	100.00000	23.80640			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.47621	51.72712	3.47225			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.41836	32.59207	3.41572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.69372	31.38364	3.69097			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	38.71054	103.71290	38.62228			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	83.20492	101.43171	83.01786			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	15.17637	101.42118	15.13914			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	45.74487	100.70350	45.65271			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	42.39406	100.43778	42.30888			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	14.81058	101.37968	14.77427			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	14.81058	101.37968	14.77427			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	10.93019	100.95684	10.90320			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	14.59330	101.35502	14.55752			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.11390	100.49706	11.08655			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	65.00473	100.81157	64.84611			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.39850	100.62812	14.36304			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.68078	100.42343	9.65697			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.58494	100.46990	10.55892			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	31.98516	100.53541	31.90645			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.09185	98.00000	9.06158			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.33809	100.00000	9.30267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	100.61842	14.23555	100.61842	14.20049				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.56440	100.45750	10.53842				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.65730	100.56313	12.62615				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.59245	100.61014	13.55898				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.09026	100.43349	10.06545				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.38942	100.51033	11.36141				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	14.90048	100.67570	14.86377				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.64193	100.44913	9.61137				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.45343	100.00000	7.42139				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.12761	100.53319	11.09233				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.00368	100.63883	12.96241				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.20301	100.48091	10.17066				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	10.79328	100.51430	10.75905				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.42454	100.60627	12.38511				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	11.62889	100.56147	11.59201				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	12.90555	100.63331	12.86459				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	13.61192	100.67296	13.56870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	100.60461	12.39508	100.60461	12.35575			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	12.54680	100.58527	12.50699			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	10.94079	100.52263	10.90610			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.25954	100.51264	11.22385			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.16069	100.64764	13.11891			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.01350	100.63938	12.97219			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	12.61108	100.61676	12.57106			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.18031	100.64874	13.13847			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.38319	100.54761	11.34710			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.24237	100.48314	10.20990			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	8.82434	100.40273	8.79639			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	13.73941	100.68010	13.69578			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	30.51088	100.48314	30.41417			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	18.83945	100.54650	18.77971			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.52937	101.08864	3.51262			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.05030	100.52041	10.01843			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.77935	100.44745	1.77372			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.79136	98.00000	1.77874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	100.00000	1.37662	100.00000	1.36889				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.37662	100.00000	1.36889				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.30199	100.00000	1.29292				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	39.30209	103.88434	39.21235				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	27.72191	101.69803	27.65373				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	17.78101	100.46014	17.73728				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	14.52878	100.45737	14.49305				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	56.53264	101.67764	56.39363				0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	101.41927	6.90500	101.40014				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.30522	98.80765	10.28025				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	76.07058	113.68077	75.89077				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	58.26872	100.00003	58.12756				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	29.49585	100.38660	29.42336				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.68829	101.46163	8.66697				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	6.85699	109.33538	6.84077				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.65585	100.46640	12.62473				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	12.75273	100.47150	12.72136				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	109.51236	5.25254	109.51236	5.24008			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	24.80905	111.32550	24.75825			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.81821	109.33538	4.80681			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	5.85776	114.09057	5.84340			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.32992	114.42023	8.31253			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	91.62250	100.45580	91.39646			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.68357	101.66489	9.65977			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.78930	100.00000	17.74574			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.25180	100.79789	17.20925			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.50596	100.69405	15.46774			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.49709	4.73000	107.47469			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	92.04593	100.56499	91.81863			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.72298	100.70697	15.68423			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.08434	100.40068	10.05956			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.28631	100.46304	11.25855			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.47214	100.61808	25.40940			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	12.90164	100.54671	12.86988			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.48709	100.52525	12.45637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On 20/12/2012	Spot Bond	100.34678	91.20120	100.34678	90.97643				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	91.19023	100.34394	90.96549				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	92.76820	100.32862	92.58098				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	92.76913	100.34043	92.58189				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	92.77641	100.34112	92.58916				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	91.17582	100.34682	90.95056				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	10.66715	100.44788	10.64571				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.24248	100.64235	13.21582				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.65646	100.44732	10.63505				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.17969	98.04956	24.13216				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	13.73346	100.67532	13.70581				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	15.26778	101.43156	15.23032				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	54.52841	101.08680	54.39503				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	56.42563	102.04635	56.28643				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	54.58493	101.11165	54.45138				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	55.66680	104.68033	55.52632				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	56.05437	96.98334	55.92225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	101.19191	54.76749	101.19191	54.63341			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	55.22347	101.39248	55.08802			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	55.78285	101.63872	55.64573			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	56.13363	101.79324	55.99546			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	14.65609	137.45936	14.61260			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	63.93005	101.30769	63.77165			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	26.75085	104.00517	26.68373			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	20.77733	100.18638	20.71235			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	11.84936	103.41346	11.81979			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.62340	100.62484	9.59319			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	8.86389	101.45882	8.84214			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.67368	100.00000	11.65153			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.33142	254.50193	4.31203			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.23431	265.81898	4.21479			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.37510	249.70910	4.35577			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.03892	117.34620	3.03130			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	6.98446	101.41744	6.96733			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.29534	117.54524	3.28680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	101.77641	10.66980	101.77641	10.64354				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	10.99497	100.01476	10.96833				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	55.46207	101.49749	55.32592				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	6.87428	101.25022	6.85743				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	41.80533	100.29734	41.70267				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.85034	90.41057	2.84434				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	88.80137	100.18030	88.58757				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	90.78535	100.00000	90.56284				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	64.23163	100.68430	64.02990				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.65663	100.00000	0.75479				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.28459	101.11871	12.24544				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	62.24221	100.52362	62.04486				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	61.47976	100.43945	61.28498				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	5.70286	101.12618	6.57267				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.52302	101.07593	15.47356				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	7.83538	100.44759	7.81056				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	29.04932	100.44015	28.95729				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	13.94211	100.76967	13.89781			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	26.11721	101.24351	26.00119			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	47.33506	101.17008	47.12491			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.77011	100.00000	2.74932			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	39.88486	100.00000	39.58549			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.32892	2.25000	101.30836			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	29.30276	105.55013	29.23423			0.00	0	1,888,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	21.76432	106.51279	21.71304		15,976,918,500,000.00	150,000,000	50,759,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	12.35503	104.36488	12.32639			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.67404	105.51532	10.64908			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.51922	113.83008	10.49321			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	11.28191	108.96559	11.26292			0.00	0	4,642,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.44847	117.28648	13.41460			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.06564	102.81960	11.04071			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.51341	79.83345	10.49403			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.77433	100.94835	14.73783			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	21.67505	100.00000	21.51235			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	21.15172	100.01778	21.08568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	104.81266	11.87044	104.81266	11.84299			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	80.37685	100.00000	80.20798			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	86.64658	100.00000	86.45274			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	81.19103	100.00000	81.02082			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	95.02213	100.63710	94.77383			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	3,000,000.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	98.95872	100.81750	98.69273			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	98.39073	99.49839	98.12754			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	90.43120	99.03016	90.20987			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD181	On 31/01/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.19738	100.01501	7.17994			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.11458	100.01973	9.09250			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000	99.01479	100.00000	98.75075			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290	99.01887	100.85290	98.75263			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	99.07901	100.88829	98.81251			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	99.29551	101.01560	99.02810			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.14344	100.57078	22.08893			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	10.18840	101.42786	10.16340		70,999,502,000.00	700,000	850,000.00	
GRT03	On 15/10/2015	Spot Bond	99.93193	15.48081	99.93193	15.44333			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.21120	100.43806	11.18363			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.12229	102.01673	19.07514			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.55340	100.31458	11.52502			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.14797	99.88260	16.07703			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.49822	100.51108	10.45135			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2013	Spot Bond	105.54321	55.06598	105.54321	54.92600				0.00	0	0.00
HMS1B3	On 19/07/2013	Spot Bond	105.54321	55.06598	105.54321	54.92600				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	61.81423	100.00000	61.69728				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	68.34421	100.00000	68.21455				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	56.72400	101.63173	56.58457				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.10682	101.67762	15.06966				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.19077	105.13866	16.14975				0.00	0	0.00
HMS1C2	On 19/07/2013	Spot Bond	105.76786	55.12063	105.76786	54.98024				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	56.83411	101.68917	56.69435				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.42025	101.75803	15.38231				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.04163	117.06290	14.00250				0.00	0	0.00
HMS1D2	On 19/07/2013	Spot Bond	106.05795	55.19115	106.05795	55.05024				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	57.03221	101.79257	56.89184				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	15.82273	101.86140	15.78376				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.42503	117.06290	14.38483				0.00	0	0.00
HMS1E2	On 19/07/2013	Spot Bond	107.08651	55.44073	107.08651	55.29797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	101.93042	57.29616	101.93042	57.15496			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.31382	101.98773	16.27360			0.00	0	0.00
HMS1F2	On 19/07/2013	Spot Bond	108.34719	55.74575	108.34719	55.60069			0.00	0	0.00
HMS1G2	On 19/07/2013	Spot Bond	110.21153	56.19497	110.21153	56.04653			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	10.89114	115.88630	10.86411		1,182,040,260,000.00	10,200,000	35,173,000.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.18121	272.42396	4.16162		0.00	0	97,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.18686	271.70682	4.16727		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.38596	101.83148	11.36052		1,262,710,352,000.00	12,400,000	30,200,000.00	
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.36869	102.02133	11.34325		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.18000	111.05082	1.15500	111.34029		806,651,540,000.00	683,603,000	293,500,681.00	
I2038	On 31/01/2038	Spot Bond	1.87000	109.40556	1.90000	108.75856		571,885,270,000.00	305,821,000	432,141,981.00	
I2050	On 31/12/2050	Spot Bond	2.06000	113.57575	2.06000	113.55986		140,337,500,000.00	68,125,000	527,552,564.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	20.73310	95.45000	20.69507		0.00	0	0.00	
IBL06	On 14/12/2012	Spot Bond	100.50759	92.75435	100.50759	92.52197		0.00	0	0.00	
IBL09	On 08/12/2012	Spot Bond	100.56563	94.12317	100.56563	93.88364		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	109.26558	22.66650	109.26558	22.61198		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.86049	93.13961	100.86049	92.90376		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	102.46253	21.81008	102.46253	21.75549		0.00	0	1,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	100.92206	16.19768	100.92206	16.15769			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	60.21324	100.23329	60.06546			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	42.54943	100.52781	42.44473			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	42.10562	100.74849	42.00180			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	39.34900	103.45013	39.25848			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.07472	108.14435	15.03876			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.04923	111.48026	11.02221			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	36.31141	102.47730	36.22897			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	38.72300	99.82217	38.62934			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	29.80672	100.88835	29.73393			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.05896	106.87614	24.99870			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.17598	105.97204	13.14557			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	25.77776	101.15611	25.71467			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.71218	101.23137	9.68840			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.56775	119.59470	4.55613			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	2.95740	121.25275	2.94979			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.06293	100.15533	20.99709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	100.16252	9.82602	100.16252	9.79530			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	9.99263	105.78604	9.96935			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.97246	100.66354	15.92176			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.43669	100.43811	8.40996			0.00	0	60,000,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	69.85806	100.00000	74.00341			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00433	100.00000	0.00432			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.37671	99.89211	18.33585			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.37671	99.89211	18.33585			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.20284	100.97091	9.18242			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.04800	5.00000	103.02038			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	15.83664	101.37699	15.78660			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	14.88075	101.30327	14.83377			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	16.64201	112.11249	16.60137			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	21.74610	100.20174	21.69275			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	21.74610	100.20174	21.69275			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	8.10022	101.14829	8.07468			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.36755	100.00000	8.34706			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	53.79139	101.89135	53.55118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond	101.88356	47.63839	101.88356	50.30123			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	68.61285	101.64472	68.29678			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.22323	101.44581	23.17065			0.00	0	1,000,000.00
IN04E	On 27/08/2013	Spot Bond	100.58397	65.35311	100.58397	65.04061			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.01440	104.33728	71.85029			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.51740	101.67347	13.48416			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	53.08944	100.00000	52.97162			0.00	0	0.00
IND245	On 06/11/2012	Spot Bond	99.54183	66.76866	99.54183	66.76865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On 13/11/2012	Spot Bond	99.44217	98.92197	99.44217	98.65609			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	97.09314	99.34271	96.83724			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	95.33480	99.22914	95.08835			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	93.64207	99.12821	93.40453			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	92.01167	99.02750	91.78255			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	86.04919	98.62666	85.84958			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	84.68421	98.52695	84.49107			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	83.36449	98.42745	83.17750			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		18,000,000,000,000.00	180,000,000	90,000,000.00	
IND308	On 19/02/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145		20,000,000,000,000.00	200,000,000	200,000,000.00	
IND309	On 26/02/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND315	On 09/04/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.22072	100,000.00000	0.21940			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 08/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	48.46720	100.00000	48.35964			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	43.45449	100.00000	43.12943			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	41.58628	100.00000	41.31077			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	40.16009	100.00000	39.92134			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	39.03627	100.00000	38.82580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	38.12821	100.00000	37.94014			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	37.37941	100.00000	37.20951			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	70.34468	101.10218	70.08121			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	82.60272	100.97718	82.41935			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	66.59838	101.06512	66.43551			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	14.65009	100.29400	14.61452			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	17.71943	103.81357	17.67504			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.06215	101.94170	17.02010			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	101.45755	100.00000	101.19195			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	94.10726	100.51669	93.86727			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	8.99347	100.34045	8.97137			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	81.14732	100.00000	80.97720			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	24.89664	100.81708	24.83522			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.73535	100.33341	10.70898			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	92.41679	100.35507	92.18674			0.00	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	85.24907	100.00000	84.85802			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.43672	6.50000	100.42490			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	85.05365	100.13131	84.79718			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	82.68196	99.98478	82.43952		199,969,560,000.00	2,000,000	1,000,000.00	
ING158	On 07/12/2012	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	94.99615	100.42362	94.75286			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	93.82328	100.41625	93.58604			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.04540	100.44355	11.01040			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	89.43655	100.14548	89.22333			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	29.98415	100.16956	29.89040			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	86.60922	100.49744	86.19699			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	58.71998	100.49744	58.45786			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	82.30558	100.32608	81.93384			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	81.93551	100.31481	81.56714			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	95.04545	100.14110	94.79825			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	85.90844	100.14461	85.27598			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	58.33667	100.14677	57.92979			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	62.34850	100.14677	61.91363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING176	On 28/02/2013	Spot Bond	100.14488	85.90841	100.14488	85.27595				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	17.29617	100.00000	17.17568				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	11.53078	100.00000	11.45045				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	82.64030	101.21767	82.45566				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	54.94820	101.23672	54.81361				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	54.94820	101.23672	54.81361				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	57.82664	99.91080	57.68667				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.50275	100.00000	48.38396				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.27724	100.24109	23.22073				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.13096	102.25661	23.07379				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	44.24083	100.77468	44.13172				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	20.64841	99.93260	20.58398				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	12.94406	99.93094	12.90368				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	9.73863	99.92988	9.70824				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.14739	104.73009	11.12162				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	38.06267	104.25515	37.97454				0.00	0	392,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond			100.91681	16.43053	100.91681	16.38995			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond			108.21861	11.32223	108.21861	11.29521		5,410,930,500,000.00	50,000,000	14,549,000.00	
IV012	On 26/11/2014	Spot Bond			101.03261	24.42604	101.03261	24.36631			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond			100.34728	17.62000	100.34728	17.57671			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond			109.98505	22.52539	109.98505	22.47152			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond			100.44886	10.17706	100.44886	10.15203			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond			100.75653	9.12207	100.75653	9.09959			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			110.94012	3.18659	110.94012	3.17896			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond			124.10625	2.40831	124.10625	2.40174			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond			100.58379	64.87247	100.58379	64.56939			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			100.18782	8.54904	100.18782	8.52231			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			99.99997	8.63934	99.99997	8.60135			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			101.62507	8.13442	101.62507	8.09817			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			100.60774	0.43173	100.60774	0.42980			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			100.28878	0.00703	100.28878	0.00700			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond			100.00000	47.66284	100.00000	47.28461			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			100.00000	2.33135	100.00000	2.31582			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			100.00000	2.22648	100.00000	2.21045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On 31/03/2013	Spot Bond	102.06373	75.42572	102.06373	75.27506			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	89.01755	100.17994	88.80577			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.48845	117.77551	12.45654			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.66841	101.74618	9.64462			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.38275	124.10625	2.37625			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
IVA245	On 08/11/2012	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	98.39208	99.41373	98.12911			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	96.58362	99.31432	96.33047			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	94.84460	99.20028	94.60074			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	93.17004	99.09942	92.93495			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	91.55681	98.99876	91.33001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA301	On 03/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	85.65122	98.62399	85.45345			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	84.30263	98.49850	84.11128			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	82.99542	98.39906	82.81014			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 12/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577				0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225				0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898				0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	42.86423	100.00000	42.55500			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	41.14114	100.00000	40.87720			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	39.81267	100.00000	39.58273			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	38.75771	100.00000	38.55416			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	37.89996	100.00000	37.71746			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	37.18902	100.00000	37.02369			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	59.38079	100.11329	59.23679			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	8.87378	101.15218	8.85206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.33204	37.76481	101.33204	37.67224			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	15.42745	101.39683	15.35883			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	87.77552	100.01454	87.57040			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	48.93916	101.10215	48.72201			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	82.23681	100.97704	82.05506			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	9.53050	100.00000	9.45896			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	83.77916	100.00000	83.59380			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	83.64044	100.00000	83.45540			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	85.64736	103.25721	85.45203			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	80.95531	102.85510	80.78191			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.82684	100.85336	2.81596			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.34699	100.00000	2.32938			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	84.27029	100.00000	84.08302			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	74.38672	100.00000	74.24057			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.47259	146.46402	9.44387			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	55.89088	101.88203	55.75320			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.10188	100.15505	21.05013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	100.36228	17.90001	100.36228	17.83253				0.00	0	8,121,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.85877	98.87452	1.85176				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	52.85407	100.00000	52.73677				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	85.46182	98.55765	85.26505				0.00	0	0.00
MAQ019	On 08/11/2012	Spot Bond	99.62912	66.74919	99.62912	66.74919				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	48.72669	101.08680	48.51051				0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	94.83921	99.30957	94.59512				0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	92.00326	99.14082	91.77392				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	85.44374	98.70105	85.24678				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	75.35769	97.83334	75.20578				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	51.41224	100.00000	51.02635				0.00	0	0.00
MAQ026	On 01/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			79,300,000,000,000.00	793,000,000	500,000,000.00	
MBF018	On 15/04/2013	Spot Bond	99.92980	86.02931	99.92980	85.83210				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	39.71693	99.92873	39.62077				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.85528	64.61875	100.85528	64.46102			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	30.60041	100.87824	30.52570			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.00276	100.00907	27.93492			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.17905	99.91959	20.11609			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	11.79001	100.16737	11.70236		1,202,008,440,000.00		12,000,000	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.04421	100.17350	2.03531		3,005,205,000,000.00		30,000,000	10,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	83.16100	100.00000	82.97538			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	83.05420	101.40172	82.86627			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	38.04244	101.42165	37.94912			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	97.90812	100.00000	97.65047			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	38.56368	100.00000	38.47026			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	97.87234	100.00000	97.61273			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.12493	100.00000	44.01803			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.97062	100.00000	39.87378			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.35519	100.00000	24.29554			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.36480	100.00000	22.31062			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.18425	100.00000	6.16911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.09827	100.00000	15.06129				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.35514	106.46019	9.33323				0.00	0	24,000.00
MCB2M	On 13/12/2012	Spot Bond	100.46941	92.81947	100.46941	92.58642				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.36384	100.55268	22.30880				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	26.81150	100.10089	26.75178				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	26.85461	100.10166	26.79480				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.08348	100.10553	11.05879				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.08192	102.05054	10.05935				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	9.95179	102.14122	9.92950				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.11708	100.13874	13.08785				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.68642	102.46074	12.65793				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.02665	102.63527	12.99737				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	26.74147	109.14290	26.67791			73,038,428,680,000.00	669,200,000	96,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.63282	100.35527	12.60179				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.51959	100.36949	7.50112				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	10.96386	108.22148	10.93505				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.44970	105.26282	17.40897			105,262,820,000.00	1,000,000	25,900,000.00	
MIL01	On 31/05/2015	Spot Bond	100.76354	17.16302	100.76354	17.10848				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	106.38091	13.92660	106.38091	13.89418			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	64.30687	100.73012	64.14835			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.53213	106.29569	13.50064			0.00	0	7,970,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	33.35940	109.35704	33.28041			0.00	0	4,525,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.35449	108.68196	20.30653		4,216,860,048,000.00	38,800,000		9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.42524	112.43670	13.39272			0.00	0	4,075,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	48.45171	105.38322	48.33916			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	93.16245	99.21764	92.92712			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	84.47651	98.63643	84.28410			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	74.03481	97.71856	73.88836			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.74169	100.00000	5.72778			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12230	100.00000	0.12201			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.01304	100.00000	5.99847			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.08704	100.00000	6.07230			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.58730	100.89771	5.57366			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.64538	100.90718	5.63160			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.74217	100.92303	5.72815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	100.93092	5.79056	100.93092	5.77642		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.94038	5.84861	100.94038	5.83432		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.96406	5.99368	100.96406	5.97903		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.97993	6.09035	100.97993	6.07547		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.99728	6.19667	100.99728	6.18152		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.29329	101.01305	6.27791		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.34159	101.02081	6.32609		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	6.92055	101.11573	6.90361		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.59464	101.22620	7.57605		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.12230	100.00000	0.12201		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.12230	100.00000	0.12201		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	38.00241	101.70052	37.90895		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	26.14196	101.25975	26.07792		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	22.47660	100.87403	22.42173		605,244,180,000.00	6,000,000	3,000,000.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	10.11307	101.31348	10.08828		0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	19.65337	100.75760	19.56641		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	10.99246	100.79541	10.94381		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.77590	18.23708	110.77590	18.19272		88,620,720,000.00	800,000	14,213,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.18553	101.00801	17.14306			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.36995	118.84122	11.34070			0.00	0	6,655,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.23762	30.23292	4.23456			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	84.92097	102.03598	84.72469			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	19.68029	111.25692	19.63252			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	19.85574	101.70058	19.80690			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.61124	101.79234	7.59252			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	38.38837	103.06649	38.30032			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	41.19512	100.27352	41.09398			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	14.72889	107.67718	14.69389			0.00	0	9,525,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	12.81915	100.28219	12.78768			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	81.23395	117.77042	81.04806		19,432,119,300,000.00	165,000,000	55,000,000.00	
NCLN17	On 24/01/2013	Spot Bond	101.18874	83.77940	101.18874	83.58800			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	94.45460	100.66622	94.21278			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	28.71746	100.00000	28.66298			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.27313	100.00000	36.20431			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.38593	100.00000	27.33397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	100.00000	25.96778	100.00000	25.91851			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.23777	100.88001	23.18103			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	93.17831	100.53804	92.94305			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	90.23640	100.29682	90.01627			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	90.00294	100.27583	89.78395			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	90.00294	100.27583	89.78395			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	90.00294	100.27583	89.78395			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	21.73586	100.26098	21.68308			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.19927	100.01676	21.14790			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	20.81847	99.92572	20.76808			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.48514	100.72872	17.44204			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	16.90861	78.84167	16.88178			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.63702	100.68736	13.60341			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.00813	101.44317	11.97867			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.61030	101.58167	12.57933			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	11.95436	101.36186	11.92505			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.36706	99.92294	11.33953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On 30/01/2013	Spot Bond	100.00000	83.96224	100.00000	83.77484				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	13.83606	74.70107	13.81493				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.20151	100.71896	64.04498				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	41.80608	100.42509	41.72209				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	41.73454	100.41859	41.65069				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.00773	100.13494	16.93287				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	8.98116	101.09351	8.94131				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.12462	100.28784	2.11460				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	10.73575	100.21716	10.68334				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	2.79106	100.00000	2.77011				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	18.60658	108.64353	18.56203				0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	92.53225	100.43443	92.30059				0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	95.65635	103.93706	95.40928				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	54.65640	103.85854	54.53025				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	42.36680	105.20960	42.26959				0.00	0	5,553,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.49948	100.00389	7.48132				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	19.56712	122.15519	19.51648				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.35701	109.62449	11.32715			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	11.60103	100.87482	11.54909			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.06198	154.74879	6.04254			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.03459	110.78287	11.00819			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.52921	112.47442	11.49821			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.50262	100.87478	11.47453			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	30.94174	100.84223	30.86622			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	65.12101	100.77827	64.96216			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	16.86283	100.82862	16.80981			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.59172	114.30671	11.56009			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	31.25040	100.88848	31.17409			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	65.32018	100.82727	65.16077			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	17.04486	100.85447	16.99125			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	11.97767	112.37668	11.94548			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	31.61337	100.94287	31.53614			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	65.58568	100.89257	65.42553			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	17.38000	100.90208	17.32531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A7	On 22/11/2012	Spot Bond	100.00000	98.18428	100.00000	97.92521			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	65.62440	100.90209	65.46413			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	98.32912	100.00000	98.06967			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	65.85368	100.92679	65.69282			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	98.40154	100.00000	98.14190			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	66.12204	101.02443	65.96040			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	66.48134	101.11272	66.31869			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.09133	101.14634	10.06663			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.08266	101.06357	13.05066			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	49.88462	133.37761	49.73999			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	34.30088	112.65666	34.21631		27,983,914,344,000.00		248,400,000	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.08693	127.61916	15.04629		638,095,800,000.00		5,000,000	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.38775	133.90446	9.36120		374,932,488,000.00		2,800,000	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	6.37505	166.40319	6.35348			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.50852	132.37089	14.46829		2,462,098,554,000.00		18,600,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	85.36999	99.96864	85.17557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	99.87889	39.29060	99.87889	39.19551			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	39.16167	99.88231	39.06691			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	11.93266	101.83987	11.90328			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.04550	101.27473	18.99884			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	50.25070	101.19990	50.02756			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	15.32806	101.37662	15.25990			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.82668	100.00000	14.79075			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.87488	100.00000	14.83885			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.90381	100.00000	14.86771			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.59804	100.00000	15.56025			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.36940	100.00000	16.32974			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.19041	100.00000	21.13908			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.08074	110.62267	15.04430		36,438,222,516,640.00	329,392,000	105,321,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.05972	100.00000	4.04187			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.17217	109.71000	12.14750			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.64250	100.00000	22.58766			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.49510	100.00000	6.47920			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	61.08415	100.48296	60.89054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On 25/01/2013	Spot Bond	98.38076	82.81279	98.38076	82.62835				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	56.94506	100.00000	56.81869				0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	99.35202	100.73845	99.08731				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	29.56083	100.42050	29.48815				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	95.25877	103.78737	95.01369				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	92.27128	100.37625	92.04096				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	61.59843	100.37300	61.44706				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	61.76018	100.39251	61.60840				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	61.97044	100.41791	61.81810				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	92.31570	100.38925	92.08525				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	29.71054	100.43155	29.63751				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	95.45313	103.92808	95.20725				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	62.02976	100.42500	61.87726				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	62.31445	100.42441	62.16124				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	92.39343	100.41200	92.16273				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.04517	100.45623	29.97128				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	100.48342	62.51490	100.48342	62.36113			0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	92.59330	100.47042	92.36198			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	30.41491	100.48350	30.34010			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	62.94604	100.53526	62.79115			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	45.34215	101.01119	45.23130			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	37.83225	115.36704	37.67046			0.00	0	530,000,000.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.21974	90.32933	25.16786			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.16860	36.97373	1.16752			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	5.46500	122.96101	5.46500	122.94269		166,209,950,631,200.00	413,531,680	1,169,535,840.00	
R158	On 15/09/2015	Spot Bond	122.26482	27.73723	122.26482	27.61375			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.16650	85.50505	13.14063			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	23.01674	128.79704	22.91057			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.24863	81.26980	7.23498			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	60.61156	106.08559	60.47154			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.63000	128.57030	7.68000	128.04570		191,925,652,298,100.00	154,082,870	0,822,389,471.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.09736	34.66514	1.09640			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.04791	32.55096	1.04705			0.00	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 31/03/2013	Spot Bond	213.54542	116.77795	213.52644	116.40128		472,789,559,880,000.00	214,000,000	1,477,000,000.00	
R197	On 07/12/2023	Spot Bond	1.20000	279.79252	1.19000	280.00586		323,073,120,000.00	269,227,600	172,530,492.00	
R201	On 21/12/2014	Spot Bond	5.06000	110.67437	5.06000	110.65925		14,023,790,000,000.00	771,500,000	1,567,305,000.00	
R202	On 07/12/2033	Spot Bond	1.86000	208.31344	1.86000	208.28610		3,416,285,436,000.00	836,712,600	1,693,538,202.00	
R2023	On 28/02/2023	Spot Bond	7.14000	105.88012	7.15000	105.78548		18,956,271,600,000.00	654,940,000	3,567,060,000.00	
R203	On 15/09/2017	Spot Bond	5.85000	111.24586	5.86000	111.18393		39,204,851,400,000.00	701,684,000	6,715,019,600.00	
R204	On 21/12/2018	Spot Bond	6.13000	112.48887	6.13000	112.47031		80,392,559,300,000.00	114,610,000	6,216,210,874.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.30667	99.20808	10.28376		263,496,660,480,000.00	656,000,000	1,850,350,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.21798	100.00000	40.12054		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.06000	105.13952	5.06500	105.11944		29,419,346,000,000.00	814,100,000	1,353,042,941.00	
R207	On 15/01/2020	Spot Bond	6.45000	106.83298	6.45500	106.78537		81,743,060,415,000.00	673,342,700	5,056,806,000.00	
R208	On 31/03/2021	Spot Bond	6.64000	101.43132	6.65500	101.31739		158,583,996,480,000.00	883,132,000	9,373,783,916.00	
R209	On 31/03/2036	Spot Bond	8.37500	79.02627	8.45000	78.37940		131,632,647,125,000.00	717,331,000	0,267,701,884.00	
R210	On 31/03/2028	Spot Bond	1.57000	158.75868	1.57000	158.73906		161,840,310,000.00	103,083,000	78,065,723.00	
R211	On 31/01/2017	Spot Bond	0.22000	123.78952	0.22000	123.77879		199,855,920,000.00	908,436,000	1,155,453,012.00	
R212	On 31/01/2022	Spot Bond	1.07000	129.35110	1.07000	129.33691		2,707,933,530,000.00	530,779,000	1,617,350,665.00	
R213	On 28/02/2031	Spot Bond	8.20000	90.06357	8.25500	89.57170		57,864,038,000,000.00	056,590,000	4,425,212,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	77.73332	9.49412	77.73332	9.47691		965,010,973,141,600.00	414,380,000	6,659,852,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	74.70068	98.10852	74.55099		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	51.50362	95.74929	51.39242		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	35.58479	93.40448	35.50953		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	25.00205	91.01110	24.95029		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.19357	87.49080	18.15713		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.16650	85.50505	13.14063		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	9.67548	83.47163	9.65685		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	81.26980	7.24863	81.26980	7.23498		0.00	0	0.00	
R322C	On 21/12/2012	Spot Bond	99.35642	89.74019	99.35642	89.52151		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	96.68315	61.57875	96.68315	61.44620		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	94.26296	42.27650	94.26296	42.18738		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	91.92899	29.48236	91.92899	29.42149		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	89.76971	20.84260	89.76971	20.80042		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	86.42385	15.28641	86.42385	15.25644		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	84.45562	11.14247	84.45562	11.12105		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	82.31050	8.27492	82.31050	8.25935		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	79.97373	6.27731	79.97373	6.26578		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	75.56089	5.19239	75.56089	5.18330				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.12242	73.15412	4.11540				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.45094	69.91580	3.44529				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.81098	67.83418	2.80650				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.31865	65.82731	2.31505				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.94026	63.84766	1.93732				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.82955	60.09257	1.82693				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.58104	58.22853	1.57883				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.47820	55.42223	1.47622				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.30791	53.71567	1.30621				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.16783	52.07678	1.16635				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.05176	50.50256	1.05046				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.95080	49.04085	0.94966				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.86558	47.63992	0.86457				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.33399	40.84619	1.33263				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.26927	39.49703	1.26802				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.21465	38.20719	1.21349				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	36.97373	1.16860	36.97373	1.16752			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.12985	35.79392	1.12883			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.09736	34.66514	1.09640			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.07028	33.58493	1.06937			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.04791	32.55096	1.04705			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	44.71575	100.64880	44.60560			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	58.10756	99.92574	57.96689			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	12.75102	99.90770	12.72016			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	18.42770	100.96576	18.36969			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.86085	100.00000	1.85267			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	93.86394	100.56581	93.62507			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	60.76201	100.63344	60.56916			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	62.49318	100.61948	62.29487			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	58.94989	100.62865	58.68647			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	20.91018	100.22952	20.85887			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	74.43318	100.00000	74.33473			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	93.08129	100.48281	92.84338			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.09662	101.67229	27.02999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On 14/02/2013	Spot Bond	5.87500	104.24738	5.87500	104.23087				0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	98.63740	100.84394	100.98152				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	20.81165	100.93776	20.71944				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	85.64486	100.29264	85.44379				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	46.34259	100.11180	45.99446				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	30.56175	100.68733	30.48643				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	96.65948	101.03586	96.40662				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	96.80922	101.10798	96.55580				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	26.03237	102.70350	25.96779				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.48930	100.28309	13.46252				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.63592	102.22019	11.60717				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	14.91411	101.97649	14.87735				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	14.91411	101.97649	14.87735				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	53.95570	99.90414	53.71862				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	68.16843	100.99069	67.86623				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	62.65905	100.58819	62.37913				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	100.00000	44.32176	100.00000	43.98908			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.68047	100.38461	4.65960			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.40690	100.43152	0.40508			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	44.80233	100.88031	44.69173			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.93347	100.00000	38.85639			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	24.23639	101.00223	24.17716			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.56111	5.25000	101.54681			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70084	100.00000	0.69912			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.81163	100.00000	3.80240			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.58574	109.50878	9.56277			0.00	0	5,982,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	4,000,000.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.21254	105.69036	8.19633			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	98.71070	100.82812	98.44607			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.29723	117.11129	16.25645			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.14058	100.96377	11.11335			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.02122	109.76738	13.98773		6,586,042,800,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	7.28649	101.55586	7.26859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.47716	8.18755	100.47716	8.16742				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.56245	101.44951	8.53567				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	12.13427	100.00000	12.04319				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	12.18435	100.00000	12.09290				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	22.86756	110.28697	22.81304				0.00	0	15,773,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	73.23333	101.21158	73.09076				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	9.88591	101.86258	9.86358				0.00	0	7,383,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	34.51712	127.67688	34.42083				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	38.68107	159.66556	38.55587				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	63.63208	152.98792	63.46533				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	19.49114	117.95662	19.44128				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	19.40838	118.36117	19.35859				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.36708	118.56412	19.31733				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	67.45865	143.82678	67.28333				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.63700	103.68838	10.61248				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	19.45269	118.14423	19.40286				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.43200	118.24540	19.38219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On 31/03/2013	Spot Bond	211.65251	56.55596	211.65251	56.37668			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	74.24186	100.00000	74.09572			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	8.84470	100.42831	8.82296			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	31.65053	99.21990	31.57356			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	30.74607	100.36654	30.67053			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.07876	100.15186	11.05188			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	60.00043	100.16711	59.85485			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	54.59410	100.00000	54.46185			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.72992	107.02647	10.70454		428,105,880,000.00	4,000,000	2,000,000.00	
SBS14	On 07/02/2014	Spot Bond	101.09831	36.68461	101.09831	36.59487			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.64157	101.18390	11.61307			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	7.98935	100.29283	7.96972			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.04871	100.00000	1.04639			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.24687	100.30374	8.22661			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	12.75435	112.35030	12.72332			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.23568	107.31305	9.21415			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	6.10421	101.14300	6.08496			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	22.32757	100.81390	22.27309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.85958	8.89041	100.85958	8.86244				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	8.39427	100.88565	8.37377				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	9.57517	107.86744	9.55920				0.00	0	4,980,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	11.86063	100.17939	11.83448				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	12.50920	102.91713	12.48101				0.00	0	1,374,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	76.19335	102.48454	76.03916				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.24032	118.34171	16.19934				0.00	0	4,055,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	66.72928	120.99445	66.55256				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.24005	265.12288	4.22054				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.56775	119.59470	4.55613				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.50641	112.58000	10.47781				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	92.54045	100.00000	92.32917				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.57692	100.00000	2.57061				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22025	82.63494	0.21979				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	5.94049	100.00000	5.89542				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.43672	6.50000	100.42490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.49004	10.75341	100.49004	10.72696			0.00	0	1,000,000.00
SHS02	On 29/06/2013	Spot Bond	100.22255	60.22074	100.22255	60.07296			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	16.82178	100.24006	16.78049			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.15868	100.37865	10.13371			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.43612	104.63904	10.41906			0.00	0	573,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	58.81434	104.53403	58.68009			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.08930	110.17225	14.05574		1,806,824,900,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	104.99511	65.62623	104.99511	65.47508			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	102.86503	10.74343	102.86503	10.71883		3,847,152,122,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	101.14731	31.09689	101.14731	31.02078			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	11.69888	100.91285	11.67031			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	17.15911	101.15213	17.11711			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	9.44562	100.91985	9.42255			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	15.74492	110.58806	15.70709			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.23338	99.95086	20.17023			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	10.74725	100.74418	10.72074			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.33111	100.29998	10.30574			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.41674	101.49647	9.38696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	89.26946	8.38922	89.26946	8.37222				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.42225	88.92846	8.40523				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	23.86245	107.77651	23.82245				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	9.88153	97.48656	9.86023				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	8.75532	100.44496	8.72757				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.52123	104.60347	10.49681				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.16148	119.58561	19.11192				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	2.90659	101.19280	2.89497				0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On 20/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	53.08944	100.00000	52.97162			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	52.97162	100.00000	52.85407			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	57.12804	100.00000	57.00126			0.00	0	0.00
SYN936	On 13/11/2012	Spot Bond	99.53077	98.92102	99.53077	98.65490		2,587,800,020,000.00	26,000,000	13,000,000.00	
SYN937	On 14/11/2012	Spot Bond	99.51589	98.65510	99.51589	98.39045		0.00	0	0.00	
SYN938	On 16/11/2012	Spot Bond	99.48756	98.12774	99.48756	97.86598		0.00	0	0.00	
SYN939	On 16/11/2012	Spot Bond	99.48776	98.12774	99.48776	97.86598		0.00	0	0.00	
SYN941	On 20/11/2012	Spot Bond	99.42961	97.09067	99.42961	96.83456		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN942	On 20/11/2012	Spot Bond	99.43109	97.09063	99.43109	96.83451			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	98.11643	100.10042	97.85312			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	96.58071	99.40185	96.32735			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	96.32935	99.34562	96.07745			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	95.33024	99.33096	95.08356			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	90.43102	99.03221	90.20968			0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	94.83926	99.30851	94.59517			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	17.93408	117.60842	17.88857			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.42681	104.75139	9.40502			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	36.72635	100.00000	36.64551			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.79396	100.00000	27.58534			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	38.57886	102.75446	38.49059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On 22/01/2013	Spot Bond	98.53867	83.34882	98.53867	83.16169			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	80.66359	98.31078	80.48872			0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	91.32131	99.10758	91.09543			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	74.90654	97.81910	74.75647			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66675	100.00000	66.66674			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	99.45438	100.94335	99.18380			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	86.42763	99.98492	86.22805			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	85.25625	99.89383	85.06222			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.14297	101.19250	14.10835			0.00	0	250,000.00
TFS84	On 28/07/2016	Spot Bond	107.95127	13.99992	107.95127	13.96712			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	94.64208	100.57712	94.39874			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	43.78519	100.87887	43.69781			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	44.49798	100.92142	44.35794			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	7.84398	101.62026	7.81915			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.08515	101.66672	8.05953			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	9.90902	102.00557	9.88685			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.25267	100.00000	2.23108		14,000,000,000,000.00	140,000,000	428,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.25267	100.00000	2.23108			8,000,000,000,000.00	80,000,000	664,000,000.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.25267	100.00000	2.23108			7,000,000,000,000.00	70,000,000	70,000,000.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.60305	101.76658	8.57578			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.25267	100.00000	2.23108			0.00	0	111,000,000.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	9.70836	101.98019	9.67754			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.25267	100.00000	2.23108			0.00	0	81,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.23448	102.86169	14.18894			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.25267	100.00000	2.23108			0.00	0	46,000,000.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.13292	101.66078	10.10801			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.05889	101.48088	6.04402			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.52057	101.58542	6.50455			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.56483	105.94334	6.54809			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.44122	101.79445	7.42290			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	7.84925	101.88733	7.82991			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.13137	102.87096	12.10123			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	9.85242	101.59334	9.82822			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	11.88572	101.62589	11.85651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.08458	101.64915	10.05979			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.67391	101.62589	6.65751			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.77631	101.64915	6.75965			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.82748	101.66078	6.81070			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	9.92983	101.61194	9.90544			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.08458	101.64915	10.05979			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.61581	101.77704	10.58967			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.33870	101.77704	7.32064			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.61581	101.77704	10.58967			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.38653	101.96303	11.35846			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.35781	102.00952	8.33720			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.33842	101.95141	11.31048			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.15815	102.88090	15.12049			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.39054	102.93896	12.35974			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.30028	102.91574	15.26225			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	40.69587	100.16956	40.59714			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.06434	115.34604	20.01421			0.00	0	6,680,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.57426	98.42479	10.55448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	113.10271	13.67427	113.10271	13.64100		234,054,748,074,000.00	069,400,000	1,000,800,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	10.51205	114.87864	10.48572		96,452,106,144,000.00	839,600,000	316,935,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.01659	120.75839	8.99309		35,019,933,100,000.00	290,000,000	120,461,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	10.87780	105.49834	10.85278		52,896,867,676,000.00	501,400,000	222,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	12.94081	103.04013	12.91161		2,328,706,938,000.00	22,600,000	11,500,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.15228	100.87844	6.12313		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.29532	100.89915	6.26549		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.47643	100.92536	6.44573		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.49548	100.92812	6.46469		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.39001	101.05768	7.35495		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.32571	12.52117	101.32571	12.46163		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	100.00000	22.45140	100.00000	22.27117		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	100.00000	11.62739	100.00000	11.53405		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	100.00000	9.96387	100.00000	9.88389		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.24928	10.00000	100.22155		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.24306	9.75000	100.21603		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.24304	100.00000	10.21574		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On 09/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	76.01767	97.58601	75.86349			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	68.33060	96.66726	68.20717			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	94.84301	99.23248	94.59909			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	87.05095	98.71758	86.84648			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	64.66040	99.76004	64.53794			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	80.48783	98.31631	80.31371			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.09312	114.88602	11.06535			0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	101.74599	104.60170	101.46488			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	39.35902	99.85679	39.26380			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.10065	99.84614	13.06896			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.16026	100.02475	22.10657			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.31237	107.51485	12.28314			0.00	0	0.00
VIP1A2	On 07/11/2012	Spot Bond	100.00000	81.21001	100.00000	81.21000			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	54.89384	100.00000	54.76086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On 07/11/2012	Spot Bond	100.00000	81.23501	100.00000	81.23501				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.11451	100.00000	54.98099				0.00	0	0.00
VIP1C2	On 07/11/2012	Spot Bond	100.00000	81.32501	100.00000	81.32501				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.18807	100.00000	55.05437				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	18.62618	101.12514	18.56745				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	11.68759	101.16690	11.65073				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	8.71347	101.16870	8.68599				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	81.03230	100.00000	80.86242				0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	95.02275	100.62384	94.77448				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.11610	142.66000	8.09642				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.09092	125.92352	18.04297			23,547,698,240,000.00	187,000,000	93,989,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.08638	235.74310	6.06019			14,144,586,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	21.76705	110.71509	21.71500			3,144,308,556,000.00	28,400,000	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	112.63018	13.50453	112.63018	13.47179			13,515,621,600,000.00	120,000,000	56,599,700.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	12.06911	114.13989	12.03953			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.54320	12.04245	112.54320	12.01328			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	112.28516	11.99755	112.28516	11.96854			9,431,953,440,000.00	84,000,000	27,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	95.75673	53.19854	95.75673	53.08368			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	44.10703	94.53097	44.01383			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.01881	86.34739	14.98954			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	34.58921	92.99863	34.51671			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	28.92493	91.84060	28.86559			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.40831	85.12782	12.38416			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	21.68013	90.00797	21.63639			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	14.99305	86.33473	14.96384			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.09269	64.79116	2.08945			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02869	100.00000	0.02864			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.09092	100.00000	19.05471			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.36161	100.00000	17.32867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000		16.43132	100.00000	16.40015			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		16.43132	100.00000	16.40015			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		15.46254	100.00000	15.43320			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		15.46254	100.00000	15.43320			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		14.57854	100.00000	14.55088			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		14.57854	100.00000	14.55088			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		13.71899	100.00000	13.69297			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		13.71899	100.00000	13.69297			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		12.98389	100.00000	12.95926			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		12.28875	100.00000	12.26550			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		9.18972	100.00000	9.17228			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		8.68080	100.00000	8.66434			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		8.16899	100.00000	8.15349			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		8.16899	100.00000	8.15349			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		7.73127	100.00000	7.71660			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		7.30312	100.00000	7.28927			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		6.87254	100.00000	6.85950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									1,877,458,294,338,490.00	372,353,937	105 553 346 796.00
Grand Total:									7,458,567,272,310.00	172,408,150	05 554 884 264.00