



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/11/2012

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			8.74580	8.74580	8.70030	8.70030		13.40	208,499,872.00	23,840	330,852.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	798.30590	0.79831	753.50750	0.75351	798.306	14.51	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	2.50590	0.00251	3.20750	0.00321	2.506	14.51	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	749.01850	0.74902	704.52210	0.70452	749.019	14.23	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	3.21850	0.00322	4.22210	0.00422	3.219	14.23	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	651.10490	0.65110	607.54110	0.60754	651.105	13.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	5.30490	0.00530	7.24110	0.00724	5.305	13.66	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	508.16660	0.50817	467.33240	0.46733	508.167	13.12	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	12.36660	0.01237	17.03240	0.01703	12.367	13.12	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	946.95770	0.94696	901.74180	0.90174	946.958	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.15770	0.00116	1.44180	0.00144	1.158	15.33	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	445.25360	0.44525	406.45790	0.40646	445.254	13.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	19.45360	0.01945	26.15790	0.02616	19.454	13.16	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	419.14450	0.41914	381.37220	0.38137	419.144	13.17	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	23.34450	0.02334	31.07220	0.03107	23.344	13.17	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	699.93290	0.69993	655.83920	0.65584	699.933	13.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	4.13290	0.00413	5.53920	0.00554	4.133	13.94	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	298.44390		0.29844	267.03180	0.26703	298.444	13.26	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	52.64390		0.05264	66.73180	0.06673	52.644	13.26	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	229.11820		0.22912	202.79400	0.20279	229.118	13.32	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	83.31820		0.08332	102.49400	0.10249	83.318	13.32	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	462.96040		0.46296	423.53250	0.42353	462.960	13.15	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	17.16040		0.01716	23.23250	0.02323	17.160	13.15	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	144.77710		0.14478	129.18310	0.12918	144.777	13.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	148.97710		0.14898	178.88310	0.17888	148.977	13.40	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	124.76910		0.12477	111.67220	0.11167	124.769	13.68	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	178.96910		0.17897	211.37220	0.21137	178.969	13.68	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	376.96180		0.37696	0.00000	0.00000	376.962	13.20	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	31.16180		0.03116	0.00000	0.00000	31.162	13.20	31,161.80	1,000	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	92.04780		0.09205	83.16850	0.08317	92.048	14.23	92,047.80	1,000	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	246.24780		0.24625	282.86850	0.28287	246.248	14.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	67.52510		0.06753	61.84620	0.06185	67.525	14.78	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	321.72510		0.32173	361.54620	0.36155	321.725	14.78	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	170.17810		0.17018	149.16960	0.14917	170.178	13.37	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	124.37810		0.12438	148.86960	0.14887	124.378	13.37	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	49.43180		0.04943	46.06400	0.04606	49.432	15.33	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	403.63180		0.40363	445.76400	0.44576	403.632	15.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	36.22170		0.03622	34.77110	0.03477	36.222	15.88	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	490.42170		0.49042	534.47110	0.53447	490.422	15.88	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	117.47990		0.11748	105.31100	0.10531	117.480	13.79	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	191.67990		0.19168	225.01100	0.22501	191.680	13.79	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	31.35420		0.03135	30.44460	0.03044	31.354	16.21	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	535.55420		0.53555	580.14460	0.58014	535.554	16.21	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	15.80430		0.01580	16.33070	0.01633	15.804	17.84	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	770.00430		0.77000	816.03070	0.81603	770.004	17.84	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
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	65.45440		0.06545	60.04360	0.06004	65.454	14.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	329.65440		0.32965	369.74360	0.36974	329.654	14.84	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1.91830		0.00192	2.52000	0.00252	1.918	23.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,656.11830		1.65612	1,702.22000	1.70222	1,656.118	23.05	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.10680		0.00011	0.10050	0.00010	0.107	23.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,354.30680		2.35431	2,399.80050	2.39980	2,354.307	23.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	33.20850		0.03321	32.09690	0.03210	33.208	16.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	517.40850		0.51741	561.79690	0.56180	517.408	16.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,096.32740		1.09633	1,051.00440	1.05100	1,096.327	16.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.52740		0.00053	0.70440	0.00070	0.527	16.13	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,046.48570		1.04649	1,001.19340	1.00119	1,046.486	15.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.68570		0.00069	0.89340	0.00089	0.686	15.86	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	996.69110		0.99669	951.43440	0.95143	996.691	15.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.89110		0.00089	1.13440	0.00113	0.891	15.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.86370		8.86370	8.81740	8.81740		14.78	921,824.80	104	41,059.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	502.57050		0.50257	477.01980	0.47702	502.571	13.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	138.87050		0.13887	159.61980	0.15962	138.870	13.77	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	388.83430		0.38883	369.41960	0.36942	388.834	14.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	225.13430		0.22513	252.01960	0.25202	225.134	14.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	318.51630		0.31852	304.44230	0.30444	318.516	14.78	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	304.81630		0.30482	337.04230	0.33704	304.816	14.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	263.37510		0.26338	252.93290	0.25293	263.375	15.38	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	399.67510		0.39968	435.53290	0.43553	399.675	15.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	809.69760		0.80970	771.98620	0.77199	809.698	13.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	45.99760		0.04600	54.58620	0.05459	45.998	13.58	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	171.24140		0.17124	166.95650	0.16696	171.241	16.79	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	657.54140		0.65754	699.55650	0.69956	657.541	16.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	136.01560		0.13602	133.89060	0.13389	136.016	17.62	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	822.31560		0.82232	866.49060	0.86649	822.316	17.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	364.02110		0.36402	346.04270	0.34604	364.021	14.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	250.32110		0.25032	278.64270	0.27864	250.321	14.49	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	69.72070		0.06972	70.83620	0.07084	69.721	20.26	0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,406.02070		1.40602	1,453.43620	1.45344	1,406.021	20.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	51.44960		0.05145	53.17610	0.05318	51.450	21.67	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,737.74960		1.73775	1,785.77610	1.78578	1,737.750	21.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	232.32500		0.23233	223.93940	0.22394	232.325	15.78	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	468.62500		0.46862	506.53940	0.50654	468.625	15.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	897.41380		0.89741	858.06370	0.85806	897.414	13.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	33.71380		0.03371	40.66370	0.04066	33.714	13.61	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	39.76860		0.03977	41.50670	0.04151	39.769	22.73	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,026.06860		2.02607	2,074.10670	2.07411	2,026.069	22.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	84.46800		0.08447	84.96670	0.08497	84.468	19.46	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,220.76800		1.22077	1,267.56670	1.26757	1,220.768	19.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	988.99220		0.98899	947.14660	0.94715	988.992	13.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	25.29220		0.02529	29.74660	0.02975	25.292	13.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	942.35220		0.94235	902.26020	0.90226	942.352	13.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	28.65220		0.02865	34.86020	0.03486	28.652	13.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.96720		8.96720	8.92110	8.92110		15.68	0.00	0	15,187.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	527.69840		0.52770	509.38120	0.50938	527.698	15.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	310.49840		0.31050	338.28120	0.33828	310.498	15.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	522.99390		0.52299	504.88200	0.50488	522.994	15.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	315.79390		0.31579	343.78200	0.34378	315.794	15.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	532.44650		0.53245	513.92250	0.51392	532.447	14.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	305.24650		0.30525	332.82250	0.33282	305.247	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.16130		9.16130	9.11340	9.11340		16.79	0.00	0	542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	711.29430		0.71129	691.87620	0.69188	711.294	16.26	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
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	527.89430		0.52789	556.37620	0.55638	527.894	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	702.52940		0.70253	683.43200	0.68343	702.529	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	541.22940		0.54123	570.03200	0.57003	541.229	16.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	479.30860		0.47931	468.28210	0.46828	479.309	18.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,008.00860		1.00801	1,044.88210	1.04488	1,008.009	18.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	358.30070		0.35830	352.22790	0.35223	358.301	19.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,467.00070		1.46700	1,508.82790	1.50883	1,467.001	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	731.64830		0.73165	711.49340	0.71149	731.648	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	498.24830		0.49825	525.99340	0.52599	498.248	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	810.30570		0.81031	787.38400	0.78738	810.306	15.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	399.00570		0.39901	423.98400	0.42398	399.006	15.57	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	743.32890		0.74333	722.75940	0.72276	743.329	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	482.02890		0.48203	509.35940	0.50936	482.029	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	691.66910		0.69167	672.96350	0.67296	691.669	16.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	558.26910		0.55827	587.46350	0.58746	558.269	16.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,301.55720		1.30156	1,262.45940	1.26246	1,301.557	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	140.25720		0.14026	149.05940	0.14906	140.257	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.32590		9.32590	9.28120	9.28120		17.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	838.29650		0.83830	825.31310	0.82531	838.296	17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,112.39650		1.11240	1,144.11310	1.14411	1,112.396	17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,306.29000		1.30629	1,280.45150	1.28045	1,306.290	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	430.39000		0.43039	449.25150	0.44925	430.390	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,278.79560		1.27880	1,253.63330	1.25363	1,278.796	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	452.89560		0.45290	472.43330	0.47243	452.896	15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,251.90290		1.25190	1,227.41580	1.22742	1,251.903	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	476.00290		0.47600	496.21580	0.49622	476.003	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,603.72290		1.60372	1,570.49850	1.57050	1,603.723	15.36	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	277.82290		0.27782	289.29850	0.28930	277.823	15.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future			10.02770		10.02770	9.99610	9.99610		18.70		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,632.60720		1.63261	1,628.45470	1.62845	1,632.607	17.01		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	754.90720		0.75491	782.35470	0.78235	754.907	17.01		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,612.31390		1.61231	1,608.95490	1.60895	1,612.314	17.13		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	784.61390		0.78461	812.85490	0.81285	784.614	17.13		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,592.50000		1.59250	1,589.93090	1.58993	1,592.500	17.25		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	814.80000		0.81480	843.83090	0.84383	814.800	17.25		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.74580		8.74580	8.70030	8.70030		13.40		848,342.60	97	1,327.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	92,390.69680		0.92391	87,871.20220	0.87871	92,390.697	15.21		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	130.69680		0.00131	161.20220	0.00161	130.697	15.21		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	87,429.65130		0.87430	82,919.72440	0.82920	87,429.651	14.94		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	169.65130		0.00170	209.72440	0.00210	169.651	14.94		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	82,481.28110		0.82481	77,989.16030	0.77989	82,481.281	14.69		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	221.28110		0.00221	279.16030	0.00279	221.281	14.69		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	22,822.08750		0.22822	20,243.82910	0.20244	22,822.088	13.23		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	8,242.08750		0.08242	10,213.82910	0.10214	8,242.088	13.23		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	12,476.90790		0.12477	11,167.22230	0.11167	12,476.908	13.68		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	17,896.90790		0.17897	21,137.22230	0.21137	17,896.908	13.68		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	46,170.39170		0.46170	42,276.60460	0.42277	46,170.392	12.88		0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	1,590.39170		0.01590	2,246.60460	0.02247	1,590.392	12.88		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	23,465.28600		0.23465	20,835.97300	0.20836	23,465.286	13.21		0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	7,885.28600		0.07885	9,805.97300	0.09806	7,885.286	13.21		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.86370		8.86370	8.81740	8.81740		14.78		0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	36,402.11060		0.36402	34,604.27240	0.34604	36,402.111	14.49		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	25,032.11060		0.25032	27,864.27240	0.27864	25,032.111	14.49		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	35,922.74260		0.35923	34,152.90190	0.34153	35,922.743	14.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	25,552.74260		0.25553	28,412.90190	0.28413	25,552.743	14.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	39,396.74670		0.39397	37,425.88820	0.37426	39,396.747	14.32		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	22,026.74670		0.22027	24,685.88820	0.24686	22,026.747	14.32		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	36,887.23730		0.36887	35,060.98700	0.35061	36,887.237	14.46		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	24,517.23730		0.24517	27,320.98700	0.27321	24,517.237	14.46		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.96720		8.96720	8.92110	8.92110		15.68		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	52,769.84060		0.52770	50,938.12460	0.50938	52,769.841	15.02		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	31,049.84060		0.31050	33,828.12460	0.33828	31,049.841	15.02		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	52,299.38530		0.52299	50,488.20490	0.50488	52,299.385	15.05		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	31,579.38530		0.31579	34,378.20490	0.34378	31,579.385	15.05		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	53,244.65450		0.53245	51,392.25180	0.51392	53,244.655	14.99		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	30,524.65450		0.30525	33,282.25180	0.33282	30,524.655	14.99		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.98300		13.98300	13.90500	13.90500		11.05		32,188,866.00	2,302	16,720.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,733.78280		1.73378	1,655.89790	1.65590	1,733.783	15.83		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.78280		0.00078	0.89790	0.00090	0.783	15.83		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,584.01480		1.58401	1,506.22260	1.50622	1,584.015	15.36		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	1.31480		0.00131	1.52260	0.00152	1.315	15.36		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,534.26120		1.53426	1,456.51350	1.45651	1,534.261	15.21		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	1.56120		0.00156	1.81350	0.00181	1.561	15.21		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	563.00600		0.56301	495.54330	0.49554	563.006	10.90		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	30.00600		0.03001	40.54330	0.04054	30.006	10.90		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	210.06350		0.21006	174.81380	0.17481	210.063	11.04		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	177.06350		0.17706	219.81380	0.21981	177.063	11.04		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,484.55290		1.48455	1,406.85880	1.40686	1,484.553	15.05		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	1.85290		0.00185	2.15880	0.00216	1.853	15.05		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	633.70010		0.63370	563.32910	0.56333	633.700	10.88		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	20.70010		0.02070	28.32910	0.02833	20.700	10.88		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	114.82260		0.11482	97.11580	0.09712	114.823	11.63		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	331.82260		0.33182	392.11580	0.39212	331.823	11.63		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	478.98990		0.47899	416.04750	0.41605	478.990	10.93		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	45.98990		0.04599	61.04750	0.06105	45.990	10.93	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	364.23870		0.36424	309.76930	0.30977	364.239	10.97	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	81.23870		0.08124	104.76930	0.10477	81.239	10.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.16740		14.16740	14.08830	14.08830		12.73	85,004.40	6	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	927.35380		0.92735	867.11020	0.86711	927.354	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	109.95380		0.10995	128.81020	0.12881	109.954	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	919.52360		0.91952	859.67210	0.85967	919.524	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	112.12360		0.11212	131.37210	0.13137	112.124	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	680.80300		0.68080	636.21650	0.63622	680.803	12.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	213.40300		0.21340	247.91650	0.24792	213.403	12.21	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	562.94390		0.56294	527.10470	0.52710	562.944	12.44	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	295.54390		0.29554	338.80470	0.33880	295.544	12.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	935.21290		0.93521	874.58340	0.87458	935.213	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	107.81290		0.10781	126.28340	0.12628	107.813	11.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	344.46490		0.34446	328.99030	0.32899	344.465	13.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	577.06490		0.57706	640.69030	0.64069	577.065	13.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	793.55270		0.79355	741.70270	0.74170	793.553	12.01	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	156.15270		0.15615	183.40270	0.18340	156.153	12.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.32920		14.32920	14.25070	14.25070		13.86	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	859.79580		0.85980	813.27760	0.81328	859.796	12.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	340.59580		0.34060	372.57760	0.37258	340.596	12.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	583.04170		0.58304	555.02950	0.55503	583.042	13.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	653.84170		0.65384	704.32950	0.70433	653.842	13.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	451.65680		0.45166	433.32820	0.43333	451.657	14.72	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	922.45680		0.92246	982.62820	0.98263	922.457	14.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	332.27600		0.33228	322.53980	0.32254	332.276	15.68	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,303.07600		1.30308	1,371.83980	1.37184	1,303.076	15.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	865.39520		0.86540	818.56830	0.81857	865.395	12.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	336.19520		0.33620	367.86830	0.36787	336.195	12.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,435.49530		1.43550	1,366.56670	1.36657	1,435.495	12.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	106.29530		0.10630	115.86670	0.11587	106.295	12.43	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	871.02610		0.87103	823.89080	0.82389	871.026	12.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	331.82610		0.33183	363.19080	0.36319	331.826	12.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	496.67110		0.49667	474.94760	0.47495	496.671	14.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	817.47110		0.81747	874.24760	0.87425	817.471	14.43	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,362.09620		2.36210	2,284.84650	2.28485	2,362.096	14.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	32.89620		0.03290	34.14650	0.03415	32.896	14.27	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10950		0.10950	0.10880	0.10880		14.12	0.00	0	22,068.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,610.01500		0.02610	2,540.01950	0.02540	2,610.015	23.16	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.01500		0.00000	0.01950	0.00000	0.015	23.16	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,610.44320		0.01610	1,540.78840	0.01541	1,610.443	18.11	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.44320		0.00000	0.78840	0.00001	0.443	18.11	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	633.65070		0.00634	574.37670	0.00574	633.651	14.43	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	23.65070		0.00024	34.37670	0.00034	23.651	14.43	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	170.15110		0.00170	148.06810	0.00148	170.151	14.12	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	220.15110		0.00220	268.06810	0.00268	220.151	14.12	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11110		0.11110	0.11040	0.11040		16.05	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,171.75570		0.01172	1,112.57360	0.01113	1,171.756	15.48	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	61.75570		0.00062	72.57360	0.00073	61.756	15.48	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	479.51740		0.00480	450.43320	0.00450	479.517	16.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	369.51740		0.00370	410.43320	0.00410	369.517	16.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,116.04760		0.02116	2,046.51580	0.02047	2,116.048	16.64	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	6.04760		0.00006	6.51580	0.00007	6.048	16.64	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.15480		11.15480	11.10340	11.10340		11.08	1,148,944.40	103	73,422.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	770.04220		0.77004	719.13070	0.71913	770.042	12.24	0.00	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	10.39	Put	5.24220		0.00524	5.73070	0.00573	5.242	12.24	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	760.21400		0.76021	709.32770	0.70933	760.214	12.17	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	5.41400		0.00541	5.92770	0.00593	5.414	12.17	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	389.53040		0.38953	348.39120	0.34839	389.530	10.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	34.73040		0.03473	44.99120	0.04499	34.730	10.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	373.30600		0.37331	333.10870	0.33311	373.306	10.91	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	38.50600		0.03851	49.70870	0.04971	38.506	10.91	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	819.27130		0.81927	768.25060	0.76825	819.271	12.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	4.47130		0.00447	4.85060	0.00485	4.471	12.59	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	242.37980		0.24238	212.28410	0.21228	242.380	11.00	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	87.57980		0.08758	108.88410	0.10888	87.580	11.00	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	183.02120		0.18302	159.18680	0.15919	183.021	11.05	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	128.22120		0.12822	155.78680	0.15579	128.221	11.05	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	720.96980		0.72097	670.19800	0.67020	720.970	11.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	6.16980		0.00617	6.79800	0.00680	6.170	11.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	858.74750		0.85875	807.65700	0.80766	858.748	12.86	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	3.94750		0.00395	4.25700	0.00426	3.948	12.86	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	52.20600		0.05221	47.53570	0.04754	52.206	12.16	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	397.40600		0.39741	444.13570	0.44414	397.406	12.16	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	275.80110		0.27580	242.66820	0.24267	275.801	10.97	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	71.00110		0.07100	89.26820	0.08927	71.001	10.97	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,654.97420		1.65497	1,603.57600	1.60358	1,654.974	16.77	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.17420		0.00017	0.17600	0.00018	0.174	16.77	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,305.60300		1.30560	1,254.27510	1.25428	1,305.603	15.38	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.80300		0.00080	0.87510	0.00088	0.803	15.38	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.31650		11.31650	11.26400	11.26400		12.68	0.00	0	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	74.12510		0.07413	69.57810	0.06958	74.125	16.30	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,397.62510		1.39763	1,445.57810	1.44558	1,397.625	16.30	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
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	513.42530		0.51343	477.82350	0.47782	513.425	12.22	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	186.92530		0.18693	203.82350	0.20382	186.925	12.22	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	507.38840		0.50739	472.08950	0.47209	507.388	12.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	190.88840		0.19089	208.08950	0.20809	190.888	12.23	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	501.39960		0.50140	466.40470	0.46640	501.400	12.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	194.89960		0.19490	212.40470	0.21240	194.900	12.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	525.65340		0.52565	489.44950	0.48945	525.653	12.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	179.15340		0.17915	195.44950	0.19545	179.153	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.45890		11.45890	11.40710	11.40710		13.55	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	567.48800		0.56749	537.44250	0.53744	567.488	13.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	368.58800		0.36859	390.34250	0.39034	368.588	13.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	577.15800		0.57716	546.63860	0.54664	577.158	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	358.25800		0.35826	379.53860	0.37954	358.258	13.14	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	572.30600		0.57231	542.02370	0.54202	572.306	13.16	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	363.40600		0.36341	384.92370	0.38492	363.406	13.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.72940		11.72940	11.67560	11.67560		14.40	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	938.13700		0.93814	905.92500	0.90593	938.137	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	408.73700		0.40874	430.32500	0.43032	408.737	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	821.00290		0.82100	792.97260	0.79297	821.003	13.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	534.60290		0.53460	560.37260	0.56037	534.603	13.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	798.90390		0.79890	771.71930	0.77172	798.904	13.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	562.50390		0.56250	589.11930	0.58912	562.504	13.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	777.46270		0.77746	751.10480	0.75110	777.463	14.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	591.06270		0.59106	618.50480	0.61850	591.063	14.01	0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.55825		111.55825	111.56183	111.56183			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	568.25000		0.56825	571.83000	0.57183	568.250		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	558.25000		0.55825	561.83000	0.56183	558.250		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	548.25000		0.54825	551.83000	0.55183	548.250		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			108.91678		108.91678	109.77204	109.77204			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	2,926.78000		2.92678	3,782.04000	3.78204	2,926.780		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	2,916.78000		2.91678	3,772.04000	3.77204	2,916.780		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	2,906.78000		2.90678	3,762.04000	3.76204	2,906.780		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			113.89466		113.89466	113.89552	113.89552			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	904.66000		0.90466	905.52000	0.90552	904.660		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	894.66000		0.89466	895.52000	0.89552	894.660		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	884.66000		0.88466	885.52000	0.88552	884.660		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			481.27200		481.27200	480.94000	480.94000			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.35000		487.35000	487.01300	487.01300			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.23700		428.23700	428.03800	428.03800			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			433.64500		433.64500	433.44300	433.44300			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.09800		9.09800	9.04340	9.04340		10.33	109,176.00	12	9,218.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	800.08150		0.80008	746.34290	0.74634	800.081		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	2.08150		0.00208	2.94290	0.00294	2.082		0.00	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	8.46	Call	641.85290		0.64185	588.81340	0.58881	641.853	12.26	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	3.85290		0.00385	5.41340	0.00541	3.853	12.26	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,059.42520		1.05943	1,004.88510	1.00489	1,059.425	15.23	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.62520		0.00063	0.68510	0.00069	0.625	15.23	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,009.61300		1.00961	955.25560	0.95526	1,009.613	14.98	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.81300		0.00081	1.05560	0.00106	0.813	14.98	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	959.85690		0.95986	905.79370	0.90579	959.857	14.73	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	1.05690		0.00106	1.59370	0.00159	1.057	14.73	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.15120		9.15120	9.09680	9.09680		11.05	0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	807.67070		0.80767	760.99860	0.76100	807.671	11.26	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	25.07070		0.02507	32.79860	0.03280	25.071	11.26	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	762.22350		0.76222	717.20050	0.71720	762.224	11.18	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	29.62350		0.02962	39.00050	0.03900	29.623	11.18	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	680.99540		0.68100	639.54150	0.63954	680.995	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	39.79540		0.03980	52.74150	0.05274	39.795	11.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	853.73580		0.85374	805.62020	0.80562	853.736	11.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	21.13580		0.02114	27.42020	0.02742	21.136	11.33	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.19700		9.19700	9.14220	9.14220			1,379,550.00	150	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	437.00000		0.43700	382.20000	0.38220	437.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	457.00000		0.45700	402.20000	0.40220	457.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	447.00000		0.44700	392.20000	0.39220	447.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.24500		9.24500	9.19300	9.19300		12.47	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	600.44050		0.60044	581.69260	0.58169	600.441	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	245.44050		0.24544	278.69260	0.27869	245.440	11.91	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	594.77270		0.59477	576.34140	0.57634	594.773	11.92	0.00	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	Put	249.77270		0.24977	283.34140	0.28334	249.773	11.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	589.14790		0.58915	571.03210	0.57103	589.148	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	254.14790		0.25415	288.03210	0.28803	254.148	11.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.58280		9.58280	9.54770	9.54770		14.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,468.44860		2.46845	2,437.94800	2.43795	2,468.449	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	135.64860		0.13565	140.24800	0.14025	135.649	14.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,425.88490		2.42588	2,395.46600	2.39547	2,425.885	14.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	143.08490		0.14308	147.76600	0.14777	143.085	14.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,383.61850		2.38362	2,353.27560	2.35328	2,383.619	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	150.81850		0.15082	155.57560	0.15558	150.819	14.09	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.78230		8.78230	8.74450	8.74450		13.64	52,693.80	6	88.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,029.75210		1.02975	992.13470	0.99213	1,029.752	16.33	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	1.05210		0.00105	1.23470	0.00123	1.052	16.33	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	980.06360		0.98006	942.47220	0.94247	980.064	16.08	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.36360		0.00136	1.57220	0.00157	1.364	16.08	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	930.46440		0.93046	892.90170	0.89290	930.464	15.84	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	1.76440		0.00176	2.00170	0.00200	1.764	15.84	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	453.71880		0.45372	420.79370	0.42079	453.719	13.62	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	21.41880		0.02142	26.29370	0.02629	21.419	13.62	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88180		8.88180	8.84370	8.84370		13.39	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	404.58200		0.40458	382.72910	0.38273	404.582	13.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	172.78200		0.17278	189.02910	0.18903	172.782	13.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	398.67120		0.39867	377.07200	0.37707	398.671	13.11	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	176.87120		0.17687	193.37200	0.19337	176.871	13.11	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	410.55390		0.41055	388.44360	0.38844	410.554	13.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	168.75390		0.16875	184.74360	0.18474	168.754	13.08	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.20720		0.20720	0.17990	0.17990			0.00	0	7,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CABN	On 14/12/2012	Can-Do Future		0.27400	0.27400	0.25410	0.25410			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future		0.00160	0.00160	0.00270	0.00270			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future		0.00200	0.00200	0.00280	0.00280			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future		0.35050	0.35050	0.33520	0.33520			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future		0.00140	0.00140	0.00220	0.00220			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		0.27570	0.27570	0.25680	0.25680			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future		0.35250	0.35250	0.33800	0.33800			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future		0.00140	0.00140	0.00220	0.00220			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future		0.19080	0.19080	0.17690	0.17690			0.00	0	32,250.00
CF CANDO CABY	On 14/12/2012	Can-Do Future		0.21810	0.21810	0.18840	0.18840			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future		0.05170	0.05170	0.04470	0.04470			0.00	0	52,750.00
CF CANDO CACA	On 20/12/2012	Can-Do Future		5,192.68000	5,192.68000	4,607.58000	4,607.58000			0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future		6,969.18000	6,969.18000	6,141.24000	6,141.24000			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		4,286.67000	4,286.67000	4,925.54000	4,925.54000			0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future		0.09510	0.09510	0.10900	0.10900			0.00	0	4,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/12/2012	Foreign Exchange Future			9.24880		9.24880	9.20420	9.20420		12.15	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	263.14020		0.26314	228.89920	0.22890	263.140	11.66	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	54.34020		0.05434	64.69920	0.06470	54.340	11.66	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	746.76890		0.74677	701.95740	0.70196	746.769	13.60	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	3.56890		0.00357	3.35740	0.00336	3.569	13.60	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	697.45910		0.69746	652.64010	0.65264	697.459	13.18	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	4.25910		0.00426	4.04010	0.00404	4.259	13.18	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	292.22080		0.29222	256.24800	0.25625	292.221	11.57	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	43.42080		0.04342	52.04800	0.05205	43.421	11.57	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	796.20470		0.79620	751.40560	0.75141	796.205	14.03	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	3.00470		0.00300	2.80560	0.00281	3.005	14.03	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.38830		9.38830	9.34240	9.34240		14.33	0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	435.40890		0.43541	399.89860	0.39990	435.409	13.66	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	197.10890		0.19711	207.49860	0.20750	197.109	13.66	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	429.91350		0.42991	394.65550	0.39466	429.913	13.69	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	201.61350		0.20161	212.25550	0.21226	201.613	13.69	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	440.96330		0.44096	405.19820	0.40520	440.963	13.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	192.66330		0.19266	202.79820	0.20280	192.663	13.63	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.71840		8.71840	8.66970	8.66970		12.94	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	19.05390		0.01905	17.15340	0.01715	19.054	15.14	0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	300.65390		0.30065	347.45340	0.34745	300.654	15.14	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	109.03960		0.10904	88.30900	0.08831	109.040	13.02	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	70.63960		0.07064	98.60900	0.09861	70.640	13.02	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	75.89110		0.07589	62.72080	0.06272	75.891	13.31	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	107.49110		0.10749	143.02080	0.14302	107.491	13.31	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry			8.71220		8.71220	8.65840	8.65840		13.85	0.00	0	15,000.00
DABO USD	On 09/11/2012	Any day expiry	8.67	Call	53.19650		0.05320	31.19940	0.03120	53.196	14.89	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABO USD	On 09/11/2012	Any day expiry	8.67	Put	10.99650		0.01100	42.79940	0.04280	10.997	14.89	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.69	Call	38.39710		0.03840	24.21450	0.02421	38.397	14.20	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.69	Put	16.19710		0.01620	55.81450	0.05581	16.197	14.20	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.70	Call	31.74780		0.03175	21.27300	0.02127	31.748	13.85	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.70	Put	19.54780		0.01955	62.87300	0.06287	19.548	13.85	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.71	Call	26.78240		0.02678	18.66030	0.01866	26.782	14.11	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.71	Put	24.58240		0.02458	70.26030	0.07026	24.582	14.11	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.73	Call	18.68680		0.01869	14.30420	0.01430	18.687	14.63	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry	8.73	Put	36.48680		0.03649	85.90420	0.08590	36.487	14.63	0.00	0	15,000.00
DABP NZD	On 08/11/2012	Any day expiry			7.12030		7.12030	7.15490	7.15490		13.09	0.00	1,000	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.15	Call	0.00000		0.00000	21.78080	0.02178	0.000	13.09	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.15	Put	29.70000		0.02970	16.88080	0.01688	29.700	13.09	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.16	Call	0.00000		0.00000	17.36440	0.01736	0.000	13.09	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.16	Put	39.70000		0.03970	22.46440	0.02246	39.700	13.09	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.17	Call	0.00000		0.00000	13.72270	0.01372	0.000	13.09	0.00	0	0.00
DABP NZD	On 08/11/2012	Any day expiry	7.17	Put	49.70000		0.04970	28.82270	0.02882	49.700	13.09	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry			11.10920		11.10920	11.05010	11.05010		10.14	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Call	63.16940		0.06317	43.98780	0.04399	63.169	10.23	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.09	Put	43.96940		0.04397	83.88780	0.08389	43.969	10.23	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Call	57.30290		0.05730	40.76790	0.04077	57.303	10.14	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.10	Put	48.10290		0.04810	90.66790	0.09067	48.103	10.14	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Call	52.85710		0.05286	37.76550	0.03777	52.857	10.27	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.11	Put	53.65710		0.05366	97.66550	0.09767	53.657	10.27	0.00	0	0.00
DAEU	On 13/11/2012	Any day expiry	11.12	Call	48.70980		0.04871	34.96820	0.03497	48.710	10.39	0.00	0	5,000.00
DAEU	On 13/11/2012	Any day expiry	11.12	Put	59.50980		0.05951	104.86820	0.10487	59.510	10.39	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry			7.12360		7.12360	7.15700	7.15700		11.26	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
DANZ	On 13/11/2012	Any day expiry	7.13	Call	35.93920		0.03594	57.90460	0.05790	35.939	11.74	0.00	0	3,000.00
DANZ	On 13/11/2012	Any day expiry	7.13	Put	42.33920		0.04234	30.90460	0.03090	42.339	11.74	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Call	17.21270		0.01721	29.64240	0.02964	17.213	12.69	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.19	Put	83.61270		0.08361	62.64240	0.06264	83.613	12.69	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Call	15.13680		0.01514	26.49390	0.02649	15.137	12.85	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.20	Put	91.53680		0.09154	69.49390	0.06949	91.537	12.85	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Call	13.29520		0.01330	23.64250	0.02364	13.295	13.00	0.00	0	0.00
DANZ	On 13/11/2012	Any day expiry	7.21	Put	99.69520		0.09970	76.64250	0.07664	99.695	13.00	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry			8.71220		8.71220	8.66100	8.66100		12.05	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.72	Call	46.11440		0.04611	33.14080	0.03314	46.114	12.27	0.00	0	15,000.00
DAUS	On 13/11/2012	Any day expiry	8.72	Put	53.91440		0.05391	92.14080	0.09214	53.914	12.27	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Call	61.38970		0.06139	43.25380	0.04325	61.390	12.18	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Put	39.18970		0.03919	72.25380	0.07225	39.190	12.18	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Call	55.31960		0.05532	39.63350	0.03963	55.320	12.05	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Put	43.11960		0.04312	78.63350	0.07863	43.120	12.05	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Call	50.55550		0.05056	36.26630	0.03627	50.556	12.16	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Put	48.35550		0.04836	85.26630	0.08527	48.356	12.16	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.72830		8.72830	8.68080	8.68080		13.39	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,008.55690		1.00856	961.09060	0.96109	1,008.557	17.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.25690		0.00026	0.29060	0.00029	0.257	17.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	878.86250		0.87886	831.46020	0.83146	878.863	16.85	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.56250		0.00056	0.66020	0.00066	0.563	16.85	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	729.61080		0.72961	682.45730	0.68246	729.611	15.68	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	1.31080		0.00131	1.65730	0.00166	1.311	15.68	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	269.21720		0.26922	234.76510	0.23477	269.217	13.28	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	30.91720		0.03092	43.96510	0.04397	30.917	13.28	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	261.31910		0.26132	227.45760	0.22746	261.319	13.28	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	33.01910		0.03302	46.65760	0.04666	33.019	13.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 30/11/2012	Any day expiry	8.51	Call	253.52740		0.25353	220.26790	0.22027	253.527	13.29	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	35.22740		0.03523	49.46790	0.04947	35.227	13.29	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	216.25850		0.21626	186.15710	0.18616	216.258	13.31	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	47.95850		0.04796	65.35710	0.06536	47.959	13.31	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	118.49170		0.11849	100.30430	0.10030	118.492	13.38	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	110.19170		0.11019	139.50430	0.13950	110.192	13.38	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	34.05220		0.03405	31.04730	0.03105	34.052	15.14	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	325.75220		0.32575	370.24730	0.37025	325.752	15.14	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.76390		8.76390	8.71850	8.71850		13.14	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	333.97830		0.33398	303.92330	0.30392	333.978	12.80	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	60.07830		0.06008	75.42330	0.07542	60.078	12.80	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	326.72160		0.32672	297.10410	0.29710	326.722	12.81	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	62.82160		0.06282	78.60410	0.07860	62.822	12.81	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	319.55070		0.31955	290.37490	0.29037	319.551	12.83	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	65.65070		0.06565	81.87490	0.08187	65.651	12.83	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	265.41680		0.26542	239.85430	0.23985	265.417	12.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	91.51680		0.09152	111.35430	0.11135	91.517	12.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	190.30430		0.19030	171.66520	0.17167	190.304	13.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	146.40430		0.14640	173.16520	0.17317	146.404	13.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	87.73220		0.08773	81.47320	0.08147	87.732	14.53	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	343.83220		0.34383	382.97320	0.38297	343.832	14.53	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,045.31250		1.04531	1,000.45760	1.00046	1,045.313	14.74	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	1.41250		0.00141	1.95760	0.00196	1.413	14.74	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	916.23160		0.91623	871.75260	0.87175	916.232	13.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	2.33160		0.00233	3.25260	0.00325	2.332	13.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	768.86130		0.76886	725.58330	0.72558	768.861	13.35	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	4.96130		0.00496	7.08330	0.00708	4.961	13.35	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.80690		8.80690	8.76070	8.76070		15.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.72	Call	272.12350		0.27212	253.50240	0.25350	272.123	13.64	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	185.22350		0.18522	212.80240	0.21280	185.223	13.64	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	157.80110		0.15780	150.48870	0.15049	157.801	14.84	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	370.90110		0.37090	409.78870	0.40979	370.901	14.84	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	332.75210		0.33275	309.90000	0.30990	332.752	13.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	135.85210		0.13585	159.20000	0.15920	135.852	13.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	326.87060		0.32687	304.41250	0.30441	326.871	13.41	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	139.97060		0.13997	163.71250	0.16371	139.971	13.41	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	965.04100		0.96504	921.12680	0.92113	965.041	13.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	8.14100		0.00814	10.42680	0.01043	8.141	13.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	821.50400		0.82150	779.16940	0.77917	821.504	13.29	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	14.60400		0.01460	18.46940	0.01847	14.604	13.29	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	338.70940		0.33871	315.46230	0.31546	338.709	13.37	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	131.80940		0.13181	154.76230	0.15476	131.809	13.37	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.84010		8.84010	8.79390	8.79390		14.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	390.09940		0.39010	368.07460	0.36807	390.099	13.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	169.99940		0.17000	194.17460	0.19417	169.999	13.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	336.94780		0.33695	318.16510	0.31817	336.948	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	216.84780		0.21685	244.26510	0.24427	216.848	14.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	401.49230		0.40149	378.79810	0.37880	401.492	13.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	161.39230		0.16139	184.89810	0.18490	161.392	13.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	217.38770		0.21739	208.23990	0.20824	217.388	15.28	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	397.28770		0.39729	434.33990	0.43434	397.288	15.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	395.76370		0.39576	373.40500	0.37340	395.764	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	165.66370		0.16566	189.50500	0.18951	165.664	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,006.28580		1.00629	963.17110	0.96317	1,006.286	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	16.18580		0.01619	19.27110	0.01927	16.186	13.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	865.52250		0.86552	825.18520	0.82519	865.523	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
DAUS	On 26/02/2013	Any day expiry	8.00	Put	25.42250		0.02542	31.28520	0.03129	25.423	13.47	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.87310		8.87310	8.82690	8.82690		14.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	259.18130		0.25918	249.80820	0.24981	259.181	15.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	446.08130		0.44608	482.90820	0.48291	446.081	15.67	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	271.95990		0.27196	261.78360	0.26178	271.960	15.52	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	418.85990		0.41886	454.88360	0.45488	418.860	15.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	265.48680		0.26549	255.71850	0.25572	265.487	15.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	432.38680		0.43239	468.81850	0.46882	432.387	15.59	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	262.31330		0.26231	252.74400	0.25274	262.313	15.63	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	439.21330		0.43921	475.84400	0.47584	439.213	15.63	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	910.06250		0.91006	871.15710	0.87116	910.063	13.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	36.96250		0.03696	44.25710	0.04426	36.963	13.65	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.90960		8.90960	8.86330	8.86330		15.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	321.69320		0.32169	310.81970	0.31082	321.693	15.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	452.09320		0.45209	487.51970	0.48752	452.093	15.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	318.35960		0.31836	307.68180	0.30768	318.360	15.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	458.75960		0.45876	494.38180	0.49438	458.760	15.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	315.06700		0.31507	304.58020	0.30458	315.067	15.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	465.46700		0.46547	501.28020	0.50128	465.467	15.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	957.93470		0.95793	920.32010	0.92032	957.935	13.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	48.33470		0.04833	57.02010	0.05702	48.335	13.70	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	328.47780		0.32848	317.20890	0.31721	328.478	15.67	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	438.87780		0.43888	473.90890	0.47391	438.878	15.67	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.00173		111.00173	111.00257	111.00257			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	2,008.27000		2.00827	2,007.43000	2.00743	2,008.270		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	1,988.27000		1.98827	1,987.43000	1.98743	1,988.270		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,998.27000	1.99827	1,997.43000	1.99743	1,998.270		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			9.07917	88.49873	9.08342	88.46395			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	4,597.20000	4.59720	4,631.98000	4.63198	4,597.200		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	4,508.51000	4.50851	4,543.29000	4.54329	4,508.510		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	4,419.95000	4.41995	4,454.73000	4.45473	4,419.950		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			428.75800	428.75800	428.56200	428.56200			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	42,320.00000	4.23200	44,280.00000	4.42800	42,320.000		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	42,420.00000	4.24200	44,380.00000	4.43800	42,420.000		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	42,520.00000	4.25200	44,480.00000	4.44800	42,520.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.17300	434.17300	433.97400	433.97400			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	11,830.00000	1.18300	9,840.00000	0.98400	11,830.000		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	11,730.00000	1.17300	9,740.00000	0.97400	11,730.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	433.01	Call	11,630.00000		1.16300	9,640.00000	0.96400	11,630.000		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			193.40000		193.40000	194.10000	194.10000			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			195.84200		195.84200	196.55200	196.55200			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			518.08600		518.08600	518.16100	518.16100			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			5.05000		94.95000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.02000		94.98000	5.03000	94.97000			0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.99000		95.01000	5.00000	95.00000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.93000		95.07000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.92000		95.08000	4.95000	95.05000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.91000		95.09000	4.94000	95.06000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.92000		95.08000	4.95000	95.05000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.98000		95.02000	5.02000	94.98000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.07000		94.93000	5.12000	94.88000			0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.21000		94.79000	5.26000	94.74000			0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.37000		94.63000	5.43000	94.57000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.54000		94.46000	5.59000	94.41000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.14160		7.14160	7.17970	7.17970		9.62		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	854.49590		0.85450	892.55760	0.89256	854.496	14.26		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.19590		0.00020	0.15760	0.00016	0.196	14.26		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	804.57290		0.80457	842.61940	0.84262	804.573	13.89		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.27290		0.00027	0.21940	0.00022	0.273	13.89		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	754.68140		0.75468	792.70640	0.79271	754.681	13.52		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.38140		0.00038	0.30640	0.00031	0.381	13.52		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	692.18330		0.69218	730.16780	0.73017	692.183	13.05		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.58330		0.00058	0.46780	0.00047	0.583	13.05		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	513.31900		0.51332	551.03090	0.55103	513.319	11.42		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	1.71900		0.00172	1.33090	0.00133	1.719	11.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.20260		7.20260	7.23950	7.23950		11.01		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	371.78420		0.37178	401.58650	0.40159	371.784	10.83		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	69.18420		0.06918	62.08650	0.06209	69.184	10.83		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	364.53880		0.36454	394.14660	0.39415	364.539	10.84		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	71.93880		0.07194	64.64660	0.06465	71.939	10.84		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	379.10540		0.37911	409.42740	0.40943	379.105	10.83		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	66.50540		0.06651	59.92740	0.05993	66.505	10.83		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.21569		107.29842	7.21890	107.27522				6,867,098.88	64	1,713.00
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	1,280.31000		1.28031	1,303.51000	1.30351	1,280.310			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	1,206.89000		1.20689	1,230.09000	1.23009	1,206.890			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000	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	1,133.54000	1.13354	1,156.74000	1.15674	1,133.540			0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.28614	104.62853	7.27992	104.67252				0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000	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	1,614.89000	1.61489	1,570.90000	1.57090	1,614.890			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,759.27000	1.75927	1,715.28000	1.71528	1,759.270			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000	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	1,687.05000	1.68705	1,643.06000	1.64306	1,687.050			0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.36129	105.97658	7.35130	106.04552				0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000	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	493.24000	0.49324	424.30000	0.42430	493.240			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000	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	423.87000	0.42387	354.93000	0.35493	423.870			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000	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	354.56000	0.35456	285.62000	0.28562	354.560			0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.49090	124.64419	5.49370	124.63673			2.16	0.00	0	12,671.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,121.12000	2.12112	2,115.21000	2.11521	2,121.120		2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	43.06000	0.04306	44.61000	0.04461	43.060		2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,666.40000	2.66640	2,659.73000	2.65973	2,666.400		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	17.32000	0.01732	18.11000	0.01811	17.320		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,171.46000	3.17146	3,164.36000	3.16436	3,171.460		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	6.37000	0.00637	6.73000	0.00673	6.370		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,298.50000	3.29850	3,291.33000	3.29133	3,298.500		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	4.87000	0.00487	5.16000	0.00516	4.870		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,425.69000	3.42569	3,418.46000	3.41846	3,425.690		2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	3.70000	0.00370	3.93000	0.00393	3.700		2.31	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.53831	119.28675	5.50915	119.35737			2.10	0.00	0	141.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R157	On 02/05/2013	Bond Future	5.35	Call	484.78000	0.48478	515.40000	0.51540	484.780	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	941.85000	0.94185	901.85000	0.90185	941.850	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	494.72000	0.49472	525.74000	0.52574	494.720	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	927.46000	0.92746	887.86000	0.88786	927.460	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	474.96000	0.47496	505.19000	0.50519	474.960	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	956.37000	0.95637	915.98000	0.91598	956.370	2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.63878	115.70004	5.65603	115.66761		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	897.12000	0.89712	882.43000	0.88243	897.120	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	951.26000	0.95126	969.00000	0.96900	951.260	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	878.92000	0.87892	864.44000	0.86444	878.920	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	970.70000	0.97070	988.65000	0.98865	970.700	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	887.99000	0.88799	873.41000	0.87341	887.990	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	960.95000	0.96095	978.80000	0.97880	960.950	2.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.70011	125.10475	7.70371	125.06951		13.11	26,146,892.75	209	38,005.00
R186	On 07/02/2013	Bond Future	7.00	Call	879.46000	0.87946	884.70000	0.88470	879.460	12.82	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	8,010.12000	8.01012	8,050.60000	8.05060	8,010.120	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,500.99000	1.50099	1,505.77000	1.50577	1,500.990	12.92	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	6,020.92000	6.02092	6,060.94000	6.06094	6,020.920	12.92	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,371.64000	2.37164	2,374.34000	2.37434	2,371.640	13.01	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,353.07000	4.35307	4,391.01000	4.39101	4,353.070	13.01	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,005.53000	7.00553	6,992.23000	6.99223	7,005.530	13.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,139.98000	1.13998	1,161.92000	1.16192	1,139.980	13.44	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,297.54000	8.29754	8,280.24000	8.28024	8,297.540	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.50	Put	802.73000		0.80273	820.67000	0.82067	802.730	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,509.50000		3.50950	3,508.45000	3.50845	3,509.500	13.11	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	3,022.36000		3.02236	3,056.55000	3.05655	3,022.360	13.11	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,908.42000		4.90842	4,902.35000	4.90235	4,908.420	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	2,020.45000		2.02045	2,049.62000	2.04962	2,020.450	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,667.63000		8.66763	8,649.28000	8.64928	8,667.630	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	725.95000		0.72595	742.84000	0.74284	725.950	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	7,932.13000		7.93213	7,915.92000	7.91592	7,932.130	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	886.66000		0.88666	905.69000	0.90569	886.660	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,077.71000		8.07771	8,061.06000	8.06106	8,077.710	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	852.21000		0.85221	870.80000	0.87080	852.210	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.77819		126.55255	7.77350	126.59758		13.06	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,010.55000		3.01055	3,040.81000	3.04081	3,010.550	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,617.10000		6.61710	6,602.33000	6.60233	6,617.100	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,937.11000		2.93711	2,967.01000	2.96701	2,937.110	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,743.79000		6.74379	6,728.66000	6.72866	6,743.790	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,973.69000		2.97369	3,003.77000	3.00377	2,973.690	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,680.25000		6.68025	6,665.30000	6.66530	6,680.250	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.95367		124.61021	7.96040	124.54847		14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,077.19000		8.07719	8,051.90000	8.05190	8,077.190	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,294.23000		6.29423	6,330.68000	6.33068	6,294.230	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,126.09000		8.12609	8,100.67000	8.10067	8,126.090	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,253.31000		6.25331	6,289.63000	6.28963	6,253.310	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,208.27000		11.20827	11,175.52000	11.17552	11,208.270	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,200.63000		4.20063	4,229.62000	4.22962	4,200.630	14.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,028.42000		8.02842	8,003.26000	8.00326	8,028.420	14.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,335.38000		6.33538	6,371.96000	6.37196	6,335.380	14.51	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			216.47069	216.47069	216.48276	216.48276			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,480.69000	3.48069	3,492.76000	3.49276	3,480.690		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	3,470.69000	3.47069	3,482.76000	3.48276	3,470.690		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	3,460.69000	3.46069	3,472.76000	3.47276	3,460.690		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			278.34472	278.34472	278.35363	278.35363			0.00	0	2,043.00
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	645.28000	0.64528	636.37000	0.63637	645.280		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	655.28000	0.65528	646.37000	0.64637	655.280		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	665.28000	0.66528	656.37000	0.65637	665.280		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.85839	281.85839	281.86765	281.86765			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	531.61000	0.53161	522.35000	0.52235	531.610		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	541.61000	0.54161	532.35000	0.53235	541.610		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	551.61000	0.55161	542.35000	0.54235	551.610		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future			5.03497		107.76241	5.02926	107.77283		1.47		0.00	0	1,560.00
R201	On 07/02/2013	Bond Future	4.98	Call	267.60000		0.26760	274.05000	0.27405	267.600	1.47		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	368.01000		0.36801	364.04000	0.36404	368.010	1.47		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,067.49000		1.06749	1,077.64000	1.07764	1,067.490	1.54		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	42.54000		0.04254	42.27000	0.04227	42.540	1.54		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,101.02000		2.10102	2,111.46000	2.11146	2,101.020	1.59		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	1.82000		0.00182	1.84000	0.00184	1.820	1.59		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,189.37000		2.18937	2,199.81000	2.19981	2,189.370	1.59		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	1.30000		0.00130	1.32000	0.00132	1.300	1.59		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,277.77000		2.27777	2,288.20000	2.28820	2,277.770	1.59		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.93000		0.00093	0.94000	0.00094	0.930	1.59		0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.03286		109.00952	4.98289	109.08957		1.26		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	14.64000		0.01464	18.45000	0.01845	14.640	1.19		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,604.37000		1.60437	1,528.13000	1.52813	1,604.370	1.19		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	15.37000		0.01537	19.33000	0.01933	15.370	1.20		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,588.76000		1.58876	1,512.67000	1.51267	1,588.760	1.20		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	13.94000		0.01394	17.60000	0.01760	13.940	1.19		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,620.00000		1.62000	1,543.61000	1.54361	1,620.000	1.19		0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.94114		107.48670	4.95105	107.47583		1.11		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	398.74000		0.39874	394.51000	0.39451	398.740	1.10		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	553.82000		0.55382	560.46000	0.56046	553.820	1.10		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	403.67000		0.40367	399.40000	0.39940	403.670	1.10		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	547.75000		0.54775	554.35000	0.55435	547.750	1.10		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	393.86000		0.39386	389.67000	0.38967	393.860	1.10		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	559.94000		0.55994	566.62000	0.56662	559.940	1.10		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future			206.74491		206.74491	208.38630	208.38630			620,234.73	3	50,244.00
R202	On 07/02/2013	Bond Future	204.99	Call	1,754.91000		1.75491	3,396.30000	3.39630	1,754.910		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	1,744.91000		1.74491	3,386.30000	3.38630	1,744.910		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	1,734.91000		1.73491	3,376.30000	3.37630	1,734.910		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			209.35498		209.35498	211.01687	211.01687			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	1,685.02000		1.68502	23.13000	0.02313	1,685.020		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	1,695.02000		1.69502	33.13000	0.03313	1,695.020		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	1,705.02000		1.70502	43.13000	0.04313	1,705.020		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.89874		112.73759	5.89956	112.73415		4.36	0.00	0	15,079.00
R203	On 07/02/2013	Bond Future	5.54	Call	392.39000		0.39239	395.82000	0.39582	392.390	4.28	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,908.12000		1.90812	1,914.99000	1.91499	1,908.120	4.28	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,484.79000		1.48479	1,487.63000	1.48763	1,484.790	4.39	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	604.01000		0.60401	610.29000	0.61029	604.010	4.39	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,524.45000		2.52445	2,525.22000	2.52522	2,524.450	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	244.29000		0.24429	248.50000	0.24850	244.290	4.48	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,868.84000		2.86884	2,868.97000	2.86897	2,868.840	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	181.31000		0.18131	184.88000	0.18488	181.310	4.50	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,225.86000		3.22586	3,225.39000	3.22539	3,225.860	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	132.85000		0.13285	135.82000	0.13582	132.850	4.53	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,308.18000		4.30818	4,306.29000	4.30629	4,308.180	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	6.94	Put	49.90000		0.04990	51.45000	0.05145	49.900	4.61	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,114.00000		5.11400	5,111.40000	5.11140	5,114.000	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	21.66000		0.02166	22.50000	0.02250	21.660	4.63	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,694.78000		2.69478	2,695.23000	2.69523	2,694.780	4.49	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	210.70000		0.21070	214.59000	0.21459	210.700	4.49	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.95039		109.88695	5.93341	109.95469		4.29	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,201.62000		1.20162	1,238.21000	1.23821	1,201.620	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,402.79000		1.40279	1,371.64000	1.37164	1,402.790	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,220.78000		1.22078	1,257.70000	1.25770	1,220.780	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,381.99000		1.38199	1,351.17000	1.35117	1,381.990	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,182.64000		1.18264	1,218.90000	1.21890	1,182.640	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,423.79000		1.42379	1,392.31000	1.39231	1,423.790	4.28	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.06511		108.69368	6.07244	108.66779		4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,872.18000		1.87218	1,862.22000	1.86222	1,872.180	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,102.50000		2.10250	2,118.43000	2.11843	2,102.500	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,889.82000		1.88982	1,879.79000	1.87979	1,889.820	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,084.73000		2.08473	2,100.59000	2.10059	2,084.730	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,855.05000		1.85505	1,845.17000	1.84517	1,855.050	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,120.80000		2.12080	2,136.81000	2.13681	2,120.800	4.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.18288		109.96530	6.18462	109.95641		5.87	329,895.90	3	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,550.15000		5.55015	5,543.60000	5.54360	5,550.150	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	69.91000		0.06991	72.25000	0.07225	69.910	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,282.67000		6.28267	6,275.30000	6.27530	6,282.670	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	38.75000		0.03875	40.27000	0.04027	38.750	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,590.66000		8.59066	8,582.05000	8.58205	8,590.660	6.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.95	Put	4.61000		0.00461	4.89000	0.00489	4.610	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,820.24000		8.82024	8,811.58000	8.81158	8,820.240	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	3.63000		0.00363	3.86000	0.00386	3.630	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,049.38000		9.04938	9,040.68000	9.04068	9,049.380	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	2.85000		0.00285	3.04000	0.00304	2.850	6.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.24046		111.23795	6.22787	111.29986		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,995.82000		1.99582	2,034.26000	2.03426	1,995.820	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,703.62000		1.70362	1,680.15000	1.68015	1,703.620	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,022.16000		2.02216	2,060.85000	2.06085	2,022.160	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,680.98000		1.68098	1,657.76000	1.65776	1,680.980	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,969.67000		1.96967	2,007.86000	2.00786	1,969.670	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,726.48000		1.72648	1,702.76000	1.70276	1,726.480	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.36785		110.15811	6.37484	110.12677		6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,660.60000		2.66060	2,648.95000	2.64895	2,660.600	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,965.44000		2.96544	2,985.13000	2.98513	2,965.440	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,683.13000		2.68313	2,671.40000	2.67140	2,683.130	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,942.97000		2.94297	2,962.58000	2.96258	2,942.970	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,480.08000		4.48008	4,462.99000	4.46299	4,480.080	6.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,690.21000		1.69021	1,704.46000	1.70446	1,690.210	6.63	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,638.18000		2.63818	2,626.61000	2.62661	2,638.180	6.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,988.04000		2.98804	3,007.81000	3.00781	2,988.040	6.39	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.00630		102.79550	4.99049	102.80984		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	112.21000		0.11221	118.09000	0.11809	112.210	1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	4.76	Put	336.07000		0.33607	327.61000	0.32761	336.070	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	201.93000		0.20193	210.25000	0.21025	201.930	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	207.64000		0.20764	201.62000	0.20162	207.640	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	860.94000		0.86094	874.88000	0.87488	860.940	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	10.19000		0.01019	9.79000	0.00979	10.190	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	903.73000		0.90373	917.75000	0.91775	903.730	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	8.22000		0.00822	7.90000	0.00790	8.220	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	946.84000		0.94684	960.92000	0.96092	946.840	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	6.59000		0.00659	6.33000	0.00633	6.590	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.00171	103.98488		4.88305	104.06592		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	20.06000		0.02006	26.17000	0.02617	20.060	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,123.42000		1.12342	1,048.49000	1.04849	1,123.420	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	20.51000		0.02051	26.73000	0.02673	20.510	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,116.92000		1.11692	1,042.10000	1.04210	1,116.920	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	19.63000		0.01963	25.63000	0.02563	19.630	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,129.94000		1.12994	1,054.90000	1.05490	1,129.940	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.27963	102.97725		4.31288	102.97130		0.16	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	412.08000		0.41208	409.65000	0.40965	412.080	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	408.43000		0.40843	411.95000	0.41195	408.430	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	412.97000		0.41297	410.54000	0.41054	412.970	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	407.53000		0.40753	411.05000	0.41105	407.530	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	411.18000		0.41118	408.76000	0.40876	411.180	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	409.33000		0.40933	412.86000	0.41286	409.330	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
R207	On 07/02/2013	Bond Future			6.49452	104.71231		6.50729	104.64025		7.25	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,414.18000		6.41418	6,348.00000	6.34800	6,414.180	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	82.26000		0.08226	88.14000	0.08814	82.260	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,110.88000		7.11088	7,042.81000	7.04281	7,110.880	7.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	7.80	Put	50.68000	0.05068	54.67000	0.05467	50.680	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.20	Call	9,115.14000	9.11514	9,044.19000	9.04419	9,115.140	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.20	Put	10.76000	0.01076	11.87000	0.01187	10.760	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.25	Call	9,364.85000	9.36485	9,293.72000	9.29372	9,364.850	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.25	Put	8.71000	0.00871	9.64000	0.00964	8.710	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.30	Call	9,614.11000	9.61411	9,542.82000	9.54282	9,614.110	7.63	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.30	Put	7.03000	0.00703	7.80000	0.00780	7.030	7.63	0.00	0	0.00	
R207	On 02/05/2013	Bond Future			6.55893	105.92389	6.55988	105.91870		7.36	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.45	Call	1,870.74000	1.87074	1,874.43000	1.87443	1,870.740	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.45	Put	2,468.51000	2.46851	2,477.39000	2.47739	2,468.510	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Call	1,895.98000	1.89598	1,899.66000	1.89966	1,895.980	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Put	2,438.70000	2.43870	2,447.57000	2.44757	2,438.700	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.44	Call	1,845.70000	1.84570	1,849.41000	1.84941	1,845.700	7.35	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.44	Put	2,498.56000	2.49856	2,507.46000	2.50746	2,498.560	7.35	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			6.69976	105.09580	6.71870	104.99975		7.80	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Call	3,262.27000	3.26227	3,217.44000	3.21744	3,262.270	7.79	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.70	Put	3,261.05000	3.26105	3,312.27000	3.31227	3,261.050	7.79	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Call	3,287.74000	3.28774	3,242.68000	3.24268	3,287.740	7.79	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.71	Put	3,235.80000	3.23580	3,286.79000	3.28679	3,235.800	7.79	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Call	3,236.90000	3.23690	3,192.31000	3.19231	3,236.900	7.79	0.00	0	0.00	
R207	On 07/11/2013	Bond Future	6.69	Put	3,286.44000	3.28644	3,337.90000	3.33790	3,286.440	7.79	0.00	0	0.00	
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R208	On 07/02/2013	Bond Future			6.68672	102.88471	6.69468	102.83529		8.51	0.00	0	20,445.00	
R208	On 07/02/2013	Bond Future	8.00	Call	7,832.63000	7.83263	7,787.28000	7.78728	7,832.630	8.98	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
R208	On 07/02/2013	Bond Future	8.00	Put	71.89000		0.07189	75.96000	0.07596	71.890	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,102.07000		8.10207	8,056.22000	8.05622	8,102.070	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	60.88000		0.06088	64.45000	0.06445	60.880	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,284.80000		12.28480	12,235.67000	12.23567	12,284.800	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	2.92000		0.00292	3.21000	0.00321	2.920	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	357.49000		0.35749	355.23000	0.35523	357.490	8.29	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,736.29000		4.73629	4,783.45000	4.78345	4,736.290	8.29	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,657.70000		6.65770	6,615.18000	6.61518	6,657.700	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	143.63000		0.14363	150.53000	0.15053	143.630	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,029.03000		7.02903	6,985.49000	6.98549	7,029.030	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	116.04000		0.11604	121.92000	0.12192	116.040	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,563.84000		7.56384	7,519.03000	7.51903	7,563.840	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	84.61000		0.08461	89.22000	0.08922	84.610	8.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.74837		100.68323	6.74584	100.69853		8.89	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,213.73000		2.21373	2,228.08000	2.22808	2,213.730	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,749.93000		2.74993	2,748.98000	2.74898	2,749.930	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,157.86000		2.15786	2,172.07000	2.17207	2,157.860	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,815.90000		2.81590	2,814.81000	2.81481	2,815.900	8.86	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,185.69000		2.18569	2,199.97000	2.19997	2,185.690	8.87	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,782.78000		2.78278	2,781.76000	2.78176	2,782.780	8.87	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.88692		100.00506	6.89954	99.93334		9.71	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,645.12000		3.64512	3,614.56000	3.61456	3,645.120	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,083.66000		4.08366	4,124.82000	4.12482	4,083.660	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,832.29000		5.83229	5,790.42000	5.79042	5,832.290	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,420.50000		2.42050	2,450.35000	2.45035	2,420.500	9.94	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,590.85000		3.59085	3,560.63000	3.56063	3,590.850	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,143.80000		4.14380	4,185.30000	4.18530	4,143.800	9.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,617.93000		3.61793	3,587.54000	3.58754	3,617.930	9.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	4,113.65000		4.11365	4,154.98000	4.15498	4,113.650	9.67	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.44832		80.12303	8.45248	80.08843		15.89	0.00	0	11,551.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,336.45000		3.33645	3,328.89000	3.32889	3,336.450	15.96	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,847.81000		1.84781	1,874.85000	1.87485	1,847.810	15.96	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,344.80000		4.34480	4,332.82000	4.33282	4,344.800	16.06	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,268.44000		1.26844	1,291.06000	1.29106	1,268.440	16.06	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,001.19000		5.00119	4,986.49000	4.98649	5,001.190	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	997.04000		0.99704	1,016.94000	1.01694	997.040	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,630.59000		5.63059	5,613.46000	5.61346	5,630.590	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	791.87000		0.79187	809.34000	0.80934	791.870	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,865.04000		5.86504	5,847.04000	5.84704	5,865.040	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	726.55000		0.72655	743.15000	0.74315	726.550	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,284.29000		5.28429	5,268.47000	5.26847	5,284.290	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	898.92000		0.89892	917.70000	0.91770	898.920	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,572.39000		5.57239	5,555.47000	5.55547	5,572.390	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	808.92000		0.80892	826.60000	0.82660	808.920	16.16	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.52146		77.90926	8.51953	77.92509		19.86	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,499.67000		2.49967	2,516.94000	2.51694	2,499.670	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,877.61000		6.87761	6,879.05000	6.87905	6,877.610	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,441.45000		2.44145	2,458.56000	2.45856	2,441.450	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,998.30000		6.99830	6,999.58000	6.99958	6,998.300	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,470.45000		2.47045	2,487.64000	2.48764	2,470.450	19.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Put	6,937.77000	6.93777	6,939.13000	6.93913	6,937.770	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.68540	76.86789	8.69192	76.81610		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,245.79000	7.24579	7,225.66000	7.22566	7,245.790	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,265.41000	6.26541	6,297.07000	6.29707	6,265.410	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,150.15000	10.15015	10,123.39000	10.12339	10,150.150	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,082.41000	4.08241	4,107.44000	4.10744	4,082.410	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,166.52000	7.16652	7,146.58000	7.14658	7,166.520	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,342.18000	6.34218	6,374.03000	6.37403	6,342.180	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,206.11000	7.20611	7,186.08000	7.18608	7,206.110	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,303.69000	6.30369	6,335.45000	6.33545	6,303.690	22.20	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			159.72147	159.72147	160.95931	160.95931			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	2,731.47000	2.73147	3,969.31000	3.96931	2,731.470		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	2,721.47000	2.72147	3,959.31000	3.95931	2,721.470		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	2,711.47000	2.71147	3,949.31000	3.94931	2,711.470		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			159.88981	159.88981	161.14320	161.14320			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	0.00000	0.00000	3.20000	0.00320	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	1,250.19000	1.25019	0.00000	0.00000	1,250.190		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.15	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	1,260.19000		1.26019	6.80000	0.00680	1,260.190		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	1,270.19000		1.27019	16.80000	0.01680	1,270.190		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			124.26325		124.26325	124.16994	124.16994			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,273.25000		1.27325	1,179.94000	1.17994	1,273.250		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	1,263.25000		1.26325	1,169.94000	1.16994	1,263.250		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	1,253.25000		1.25325	1,159.94000	1.15994	1,253.250		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			125.83197		125.83197	125.73755	125.73755			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	141.97000		0.14197	47.55000	0.04755	141.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	131.97000		0.13197	37.55000	0.03755	131.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	121.97000		0.12197	27.55000	0.02755	121.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			129.03744		129.03744	129.36297	129.36297			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	47.44000		0.04744	372.97000	0.37297	47.440		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	37.44000		0.03744	362.97000	0.36297	37.440		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	27.44000		0.02744	352.97000	0.35297	27.440		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			130.66653		130.66653	130.99617	130.99617			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	423.47000		0.42347	93.83000	0.09383	423.470		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	433.47000		0.43347	103.83000	0.10383	433.470		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	443.47000		0.44347	113.83000	0.11383	443.470		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.27877		91.31227	8.28279	91.27823		15.90	0.00	0	7,169.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,062.42000		6.06242	6,048.51000	6.04851	6,062.420	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1,022.23000		1.02223	1,042.36000	1.04236	1,022.230	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,357.68000		6.35768	6,342.73000	6.34273	6,357.680	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	930.43000		0.93043	949.52000	0.94952	930.430	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,657.22000		6.65722	6,641.26000	6.64126	6,657.220	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	845.58000		0.84558	863.66000	0.86366	845.580	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	6,960.46000		6.96046	6,943.49000	6.94349	6,960.460	16.27	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	767.07000		0.76707	784.14000	0.78414	767.070	16.27	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.35456		88.83577	8.35180	88.85880		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,492.00000		2.49200	2,511.81000	2.51181	2,492.000	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,763.24000		6.76324	6,760.02000	6.76002	6,763.240	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,432.63000		2.43263	2,452.22000	2.45222	2,432.630	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,882.89000		6.88289	6,879.45000	6.87945	6,882.890	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,462.20000		2.46220	2,481.90000	2.48190	2,462.200	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,822.89000		6.82289	6,819.56000	6.81956	6,822.890	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.52864		87.69702	8.53527	87.64362		18.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,844.71000		6.84471	6,824.11000	6.82411	6,844.710	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,192.75000		6.19275	6,225.55000	6.22555	6,192.750	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,764.47000		6.76447	6,744.09000	6.74409	6,764.470	18.73	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
R213	On 07/11/2013	Bond Future	8.59	Put	6,272.11000		6.27211	6,305.13000	6.30513	6,272.110	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,804.54000		6.80454	6,784.05000	6.78405	6,804.540	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,232.32000		6.23232	6,265.23000	6.26523	6,232.320	18.73	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.47260		81.94692	8.47681	81.90995			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	1,020.07000		1.02007	983.10000	0.98310	1,020.070		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	1,105.95000		1.10595	1,068.98000	1.06898	1,105.950		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	1,191.66000		1.19166	1,154.69000	1.15469	1,191.660		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			1.39700		1.39700	1.38920	1.38920		13.63	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,190.17410		0.21902	2,112.22540	0.21122	2,190.174		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.17410		0.00002	0.22540	0.00002	0.174		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,691.02250		0.16910	1,613.31930	0.16133	1,691.023		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	1.02250		0.00010	1.31930	0.00013	1.023		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,196.10900		0.11961	1,120.21600	0.11202	1,196.109		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	6.10900		0.00061	8.21600	0.00082	6.109		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	616.59460		0.06166	554.72920	0.05547	616.595		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	46.59460		0.00466	62.72920	0.00627	46.595		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	532.33120		0.05323	475.05280	0.04751	532.331		0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	62.33120		0.00623	83.05280	0.00831	62.331		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.40390		1.40390	1.39600	1.39600		14.57	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,140.83260		0.11408	1,081.67120	0.10817	1,140.833		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	101.83260		0.01018	121.67120	0.01217	101.833	13.65	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,061.18420		0.10612	1,004.51320	0.10045	1,061.184	13.68	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	122.18420		0.01222	144.51320	0.01445	122.184	13.68	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,223.11420		0.12231	1,161.59150	0.11616	1,223.114	13.62	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	84.11420		0.00841	101.59150	0.01016	84.114	13.62	0.00	0	0.00
Total for Derivatives :											279,321,605.86	29,899	1 510 102.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.19948		12.57206	100.19948	12.54121			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			111.91291		18.71429	111.91291	18.66840			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.28788		9.68508	100.28788	9.66130			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			107.66087		10.12736	107.66087	10.10329			0.00	0	49,000,000.00
AB06	On 27/03/2015	Spot Bond			103.39172		21.51436	103.39172	21.46489			387,512,166,560.00	3,748,000	16,774,000.00
AB07	On 07/03/2014	Spot Bond			104.36845		40.19857	104.36845	40.10542			882,957,087,000.00	8,460,000	10,720,000.00
AB08	On 03/05/2017	Spot Bond			101.36321		9.30186	101.36321	9.27905			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			113.91613		10.86497	113.91613	10.83795			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.27783		61.53311	100.27783	61.38202			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			211.62296		57.28820	211.62296	57.10428			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			129.44081		24.66348	129.44081	24.59358			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			262.36064		4.34194	262.36064	4.32210			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			100.84946		23.21373	100.84946	23.15706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	100.44837	42.24816	100.44837	42.14428				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.10965	100.42180	13.07742				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.44979	100.43468	8.42902				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	7.97942	100.45423	7.95980				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.04671	100.46712	8.02692				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.32311	111.10270	23.26626				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	22.69066	103.51808	22.63335				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	28.62237	105.34380	28.55555			3,265,657,800.00		31,000	31,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.44912	101.94970	29.37575				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.06206	101.07971	23.00503				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	11.72915	99.99989	11.70074				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	11.50581	100.00000	11.41945				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	2.87645	100.00000	2.85486				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	83.04655	103.66357	82.86204				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	56.23612	107.24687	56.10289			1,394,209,310.00		13,000	1,683,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	62.39687	102.43496	62.24074				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	100.57888	100.00000	100.31067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	99.63636	100.00000	99.45554			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	98.91569	100.85053	98.38230			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	57.35324	211.08307	57.16937		15,197,981,040.00		72,000	60,000.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.01357	133.30786	31.92079		43,991,593,800.00		330,000	330,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	17.93644	119.08892	17.88877		0.00		0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.70461	109.87287	7.68537		0.00		0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	20.69364	118.65286	20.64132		0.00		0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.64994	99.88052	15.61206		0.00		0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.57171	100.32050	11.54360		0.00		0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.04338	100.26386	11.01627		0.00		0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	14.34507	100.35503	14.29966		0.00		0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.35171	104.30633	6.33666		0.00		0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.86731	100.00000	23.74031		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.93692	158.84518	2.92726		0.00		0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.48276	152.12037	12.44324		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.30425	164.13952	4.28983		0.00		0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	99.78915	141.35498	99.51158		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.82115	161.61787	2.81176		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On 31/03/2013	Spot Bond	211.55410	57.29649	211.55410	57.11257			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	57.28702	211.63281	57.10309			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.37837	69.59203	6.36917			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.37837	69.59203	6.36917			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	96.51005	100.66669	96.25713			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.69252	84.61000	10.67458			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.29719	93.01000	16.26785			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.49435	100.38164	11.46610			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.44262	95.94000	14.41603			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.12713	100.00000	27.07566			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.53249	94.42000	13.50759			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.66644	95.33000	12.64291			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	26.92935	89.17000	26.88158			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	24.95593	92.44000	24.91035			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.59003	100.10161	9.56006			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.43003	99.93416	9.40060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	90.18000	24.42143	90.18000	24.37762			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.36156	122.92857	20.32338			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.86447	111.67000	17.84276			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.69973	97.51000	20.66041			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.31695	95.63000	20.27890			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	19.61256	97.02000	19.57545			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.94282	100.23447	7.91769			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.32576	119.76186	19.27573			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	68.90508	94.20000	68.77988			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.62762	99.90991	9.58532			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.79741	94.15000	17.76446			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.58907	94.84000	16.55818			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.79885	99.13676	2.78585			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.06359	143.60519	2.05747			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.01137	186.40405	2.98989			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.21374	100.00000	13.18846			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	10.97284	111.64771	10.94599		47,450,276,750.00	425,000	6,788,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	108.15845	18.83790	108.15845	18.79296			46,508,133,500.00	430,000	6,262,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	11.79118	102.54996	11.76454			1,279,823,500,800.00	12,480,000	9,070,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	10.60999	94.96915	10.58724			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	14.95844	108.39757	14.92269			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.13089	122.68013	31.04710			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.37960	4.00000	120.35687			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	4.30379	266.98405	4.28390			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.01159	120.37770	4.99838			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.26688	121.95151	3.25817			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	56.18795	99.40204	56.05257			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	92.18808	100.37243	91.95798			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	62.21654	100.40649	62.06361			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.33810	100.00000	20.28883			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	65.88581	100.91878	65.72312			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	85.91966	99.79614	85.72338			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	65.88581	100.91878	65.72312			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	82.11034	101.24381	81.92848			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	74.53781	107.32702	74.36398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	108.29483	21.86759	108.29483	21.81537				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.39938	101.29798	20.34938				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.66853	101.33324	20.61786				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.47875	101.83296	24.41847				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	61.97892	100.38145	61.82661				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	61.94652	100.37804	61.79429				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	20.13011	101.26271	20.08079				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.90654	53.29666	7.89729				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	83.97787	100.00000	83.78830				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	83.97787	100.00000	83.78830				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	45.51641	100.96976	45.40519				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	42.05891	100.25039	41.95679				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.49385	100.00000	16.46256				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	13.84988	100.00000	13.82360				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	13.84988	100.00000	13.82360				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	62.37856	100.42346	62.22521				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.66976	100.44432	17.62632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.49129	18.52103	100.49129	18.47547			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.29012	100.42335	17.24761			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.54665	100.43752	17.50350			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.65950	100.44375	17.61608			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.57056	101.50954	11.54478			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	11.57056	101.50954	11.54478			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	11.63064	101.51908	11.60471			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	13.82188	100.41204	13.78790			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	11.63064	101.51908	11.60471			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	11.51048	101.49999	11.48484			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	33.24024	78.26156	33.18778			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	22.05601	100.40403	22.00180			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	92.23369	100.37805	92.00404			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	42.50650	100.39793	42.40202			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	13.53868	100.28977	13.50543			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	42.50650	100.39793	42.40202			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	92.23369	100.37805	92.00404			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	8.77880	100.42907	8.75721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.44304	8.77242	100.44304	8.75085			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	8.78474	100.44869	8.76313			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	8.55817	100.43737	8.53713			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	42.13320	100.36953	42.02967			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.00990	100.41205	8.98775			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	86.07326	99.88150	85.87421			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	58.80493	99.98291	58.66249			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	86.07326	99.88150	85.87421			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.74974	108.24656	10.72148			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	42.24518	100.37811	42.14137			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	44.02157	104.10799	43.92142			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.01903	101.33364	37.92583			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.57482	101.54682	7.55621			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.52301	102.38458	7.50440			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	38.43114	101.42788	38.33685			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.67443	100.00000	4.66409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	4.45244	100.00000	4.44247			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.62880	71.11496	12.61022			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.49512	132.65083	2.48812			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.59150	132.65812	2.58422			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.31587	100.42332	8.29543			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	30.33674	100.93790	30.26263			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	30.33674	100.93790	30.26263			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	38.43114	101.42788	38.33685			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	31.48982	100.82870	31.41296			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.14018	100.40912	30.06608			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.08730	100.40572	30.01335			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.07621	101.67963	8.05613			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.18196	100.74141	12.15193			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.06497	101.67956	8.04492			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.27510	102.34980	11.24980			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	92.41135	100.42347	92.18117			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.32705	102.41855	11.30162			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.09520	100.57096	22.04080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	100.76241	10.96394	100.76241	100.76241	10.93690			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.31537	100.26297	100.26297	10.29005			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.33479	100.42504	100.42504	8.31431			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	50.44706	101.60514	101.60514	50.32174			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	41.74996	100.61305	100.61305	41.66592			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	41.62810	100.35023	100.35023	41.54451			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.14976	100.41612	100.41612	10.12936			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	36.93017	101.07263	101.07263	36.83985			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.00502	100.37072	100.37072	20.96284			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.84432	100.36105	100.36105	20.80246			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.15625	100.37982	100.37982	21.11377			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.12819	100.41498	100.41498	10.10785			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.75079	100.39511	100.39511	9.73121			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.03338	100.37243	100.37243	20.99113			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.13735	100.37868	100.37868	21.09490			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.11712	100.58046	100.58046	11.09937			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.49211	100.38479	100.38479	15.46099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	100.37527	21.08064	100.37527	21.03831		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.52552	31.94548	100.52552	31.86688		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.96473	20.92672	100.96473	20.87502		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.34943	42.00222	100.34943	41.89904		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	109.48099	10.01860	109.48099	10.00158		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.41322	9.57602	100.41322	9.55248		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.04527	3.67080	103.04527	3.66459		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.37811	21.61009	100.37811	21.55699		0.00	0	0.00
ACL171		On 30/11/2012	Spot Bond	100.00000	100.32484	100.00000	100.06289		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.37910	16.48945	100.37910	16.44893		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.39881	9.49933	100.39881	9.47598		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.41280	8.52542	100.41280	8.50446		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.38479	7.96030	100.38479	7.94074		0.00	0	0.00
ACL176		On 30/11/2012	Spot Bond	100.00000	100.37500	100.00000	100.11293		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.37751	60.66079	100.37751	60.46869		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.41000	29.90150	100.41000	29.80679		0.00	0	0.00
ACL179		On 30/11/2012	Spot Bond	100.00000	99.96891	100.00000	99.70790		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.39600	16.63227	100.39600	16.57959		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	100.42679	9.36612	100.42679	9.33644				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.39881	8.86717	100.39881	8.83908				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.41560	7.78990	100.41560	7.76523				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.40776	9.02686	100.40776	8.99826				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	101.11287	7.36295	101.11287	7.33949				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.39293	4.29233	100.39293	4.27874				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13419	100.41672	0.13377				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13413	100.42399	0.13371				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	56.34606	100.31940	56.09212				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	56.34521	100.32262	56.09126				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	10.49122	100.00000	10.42696				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	6.99414	100.00000	6.95131				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03555	100.00000	0.03532				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03555	100.00000	0.03532				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.01720	100.00000	2.00338				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.33285	100.00000	1.32341				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	1.98024	100.00000	1.96569				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198		On 20/06/2017	Spot Bond	100.00000	1.84970	100.00000	1.83274		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.00000	1.75276	100.00000	100.00000		0.00	0	0.00
ADB01S		On 14/12/2012	Spot Bond	103.90964	96.04393	103.90964	95.79334		0.00	0	0.00
ADB02S		On 14/12/2012	Spot Bond	103.89068	96.01779	103.89068	95.76730		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	102.86773	74.07608	102.86773	73.92876		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	2.78082	100.00000	2.77408		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.89131	23.00665	100.89131	22.95047		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.99451	23.76773	100.99451	23.70965		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	101.06323	24.27469	101.06323	24.21533		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	100.00000	21.35515	100.00000	21.19486		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	100.00000	22.56469	100.00000	22.39532		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	100.00000	24.17741	100.00000	23.99595		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	104.59347	9.85280	104.59347	9.82994		20,918,694,000.00	200,000	5,279,000.00
AIR02		On 30/04/2023	Spot Bond	122.89930	9.86446	122.89930	9.83853		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	31.32642	100.00000	31.25053		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	113.22249	15.86470	113.22249	15.82544		679,334,940.00	6,000	9,464,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	29.98045	100.00000	29.90783		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.06431	100.00000	12.03746		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.30775	151.06546	3.29726			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.42433	125.57279	33.33593			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	44.99467	100.00000	44.65695			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	10.95414	100.26923	10.92754			0.00	0	70,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	10.53235	108.77896	10.50725			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	20.53483	99.90066	20.47077			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.63715	99.89602	9.60709			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	41.28106	100.00000	41.15218			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.27634	112.73330	18.23151			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	9.94648	100.19041	9.92234			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	62.86140	100.45105	62.70683		960,312,038,000.00	9,560,000	1,630,000.00	
BAW5	On 15/09/2013	Spot Bond	102.32887	55.29751	102.32887	55.17142			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.22221	100.17231	29.15131			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.17759	103.90134	28.11289			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.48712	108.14051	11.45988			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	37.69727	101.25961	37.60492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.19319	104.66313	18.14728			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	62.21938	100.27024	62.06830			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.58224	102.35861	20.53133			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.57228	102.28416	20.52142			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.40842	100.27011	14.37344			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.53172	102.23278	17.48841			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.45177	103.79822	13.41808			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.64584	100.27685	16.60542			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.64584	100.27685	16.60542			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.64583	100.27691	16.60541			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.33137	101.50925	17.28881			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.21225	102.45999	18.16717			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.58224	102.35861	20.53133			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.70453	102.86494	15.66551			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.07992	102.39307	12.05004			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.08863	100.26206	14.05442			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	12.82162	100.25556	12.79049			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	12.82162	100.25556	12.79049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.14167	100.24109	31.06606				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	89.95180	100.18420	89.73573				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.11763	100.00000	19.07132				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	15.36532	100.92479	15.31696				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	16.21523	100.32752	16.16446				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	13.94457	99.23300	13.90133				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.82657	99.11456	1.82091				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.10037	100.00000	2.09103				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	53.78041	100.18154	53.54096				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	6.94411	100.00000	6.91027				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.24608	104.64060	21.19249				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.38786	103.89800	18.34176				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.43758	102.66503	17.39433				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	16.89115	100.33517	16.83826				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.70691	100.00000	5.69611				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.79493	100.00000	20.74456				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.92573	100.00000	18.87988				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.68254	100.00000	11.65425			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.68254	100.00000	11.65425			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.12476	100.00000	14.09054			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.23886	100.00000	12.20921			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	87.03140	100.44416	86.61537			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	32.13281	100.27701	32.05393			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	20.00429	100.28373	19.95517			0.00	0	0.00
BCP62U	On 16/11/2012	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	2.81083	165.86185	2.80161			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	8.60497	134.98268	8.58485			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	9.84222	135.23863	9.81918			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	8.72519	98.54987	8.70600			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	38.20462	101.43384	38.11088			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	60.54367	100.16538	60.39679			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	101.00289	45.91954	101.00289	45.80730			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	36.31287	100.89815	36.22420		30,269,445,000,000.00	300,000,000	50,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	102.94694	60.35827	102.94694	60.20820				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	55.53770	101.21182	55.40169				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	89.99317	100.25001	89.77687				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	8.29576	100.66600	8.27533				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	29.82731	100.38899	29.75401				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.13921	100.00000	32.03887				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	64.65875	100.00000	64.51642				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.09477	101.42461	10.07000				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.14342	101.43555	10.11854				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.28936	101.46836	10.26410				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.77520	101.57774	10.74873				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.26019	101.68711	11.23249				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.61361	101.99310	12.58251				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.72029	100.00000	3.71128				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.65441	101.25226	9.63076				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	9.98894	101.32200	9.96446				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.13220	101.35188	10.10735				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.17992	101.36184	10.15496			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.75213	101.48134	10.72573			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.51329	101.64062	11.48498			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.63996	100.00000	3.63115			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.63996	100.00000	3.63115			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.57619	100.41538	9.55265			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.19031	100.45116	10.16525			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.35773	100.46091	10.33226			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	11.96702	105.04449	11.93914			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	10.85985	100.49015	10.83315			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	10.90318	100.54199	10.87635			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	31.91197	109.02542	31.83660		47,753,133,960.00	438,000	4,611,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	96.32971	99.33557	96.07783			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	83.54854	98.45450	83.36068			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	95.58562	61.78399	95.58562	61.67054			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC28	On 20/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.09723	100.78103	13.06528				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.75432	100.00000	7.73554				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.12109	100.94045	8.10125				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.11972	100.78378	13.08772				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	13.49073	100.82929	13.45781				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.16475	100.91196	14.13016				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	16.96569	101.25521	16.92413				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	15.79496	101.82396	15.75608				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43475	62.72523	100.43475	62.57101				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.66283	60.44687	100.66283	60.29957				0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	96.64062	102.16271	96.38781				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	43.12663	100.41213	42.99003				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.01371	100.00000	8.99188				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	25.67732	117.90266	25.61166			25,349,071,900.00		215,000	5,514,000.00
CBL08	On 02/11/2016	Spot Bond	125.14109	13.47815	125.14109	13.44201			1,751,975,260.00		14,000	14,000.00
CBL09	On 29/01/2017	Spot Bond	102.03851	12.31123	102.03851	12.28086				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	101.32226	37.84083	101.32226	37.74807			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	13.76707	111.35530	13.73345		3,563,369,600.00		32,000	9,043,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.22374	105.54647	13.19282			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.00303	101.86680	9.97839			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	14.21408	106.76252	14.18108			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	16.27739	100.85304	18.18575			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.53673	107.65219	15.16629		68,682,097,220.00		638,000	6,630,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	0.46482	101.28817	0.46275			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	21.73020	101.82280	21.64743			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	9.60258	100.00000	9.53050			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	14.91071	122.47945	14.87185			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	14.50822	118.42047	14.47138			0.00	0	9,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.06775	117.20315	11.03958		1,105,108,501,350.00		9,429,000	40,143,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	14.41400	100.88420	14.37841			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	17.32614	104.14474	17.29764			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	101.49202	101.65048	101.21625			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	32.00260	102.86721	31.92309			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	22.62605	103.30382	22.56962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR9	On 15/11/2012	Spot Bond	101.25944	99.44822	101.25944	99.17460			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	18.58114	100.80383	18.52208			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	92.06268	100.33426	91.83354			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	93.15372	100.61895	92.92070			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	34.35701	100.74860	34.27230			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	62.24354	100.40933	62.09054			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	62.24354	100.40933	62.09054			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	62.24354	100.40933	62.09054			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	65.85804	100.91360	65.69543			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	62.27054	100.41216	62.11747			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	62.00051	100.38376	61.84815			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	61.78447	100.36102	61.63266			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	66.41948	100.95747	66.25720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	101.78237	24.09335	101.78237	24.03405			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	60.60225	100.19516	60.45519			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	23.94342	101.76269	23.88451			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	62.00052	100.38372	61.84816			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	61.81149	100.36383	61.65960			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	24.73556	101.86667	24.67464			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	66.54900	100.97002	66.38638			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	66.36445	100.92517	66.20235			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	66.35601	101.01305	66.19202			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	62.32454	100.41784	62.17133			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	62.13553	100.39797	61.98281			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	62.18955	100.40359	62.03669			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	57.67708	104.39421	57.54340			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	74.28485	101.82300	74.14101			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	55.66829	102.79173	55.54088			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	68.12632	101.32621	67.95933			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	98.47802	100.86778	98.21532			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	44.18529	100.52565	44.07657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	101.34356	43.51434	101.34356	43.40649				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	43.51434	101.34356	43.40649				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	86.11371	99.85161	85.91645				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	24.62418	101.22270	24.56387				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.05515	100.00000	18.01093				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.85688	100.00000	17.81314				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.03460	100.42338	14.00010				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.36946	100.00000	42.26682				0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	98.33579	100.00000	98.07564				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	89.81150	100.50974	89.59515				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	89.93153	100.82702	89.71430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.54079	89.86397	100.54079	89.64745			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	89.86879	100.49424	89.65235			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.41325	100.00000	41.31292			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.44954	100.39213	13.41649			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66797	100.00000	66.66796			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66797	100.00000	66.66796			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.06937	100.60029	14.03472			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.40550	102.77141	13.37532			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.06937	100.60029	14.03472			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	10.91783	100.01323	10.89137			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	36.48424	100.90290	36.39417			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.09549	100.91909	38.00143			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	6.99836	106.57524	6.98214			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	15.30605	99.04734	15.26929			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.35209	106.47706	3.34401			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.79255	100.91984	13.76146			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.07771	101.01820	37.98361			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.06937	100.60029	14.03472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.60029	14.06937	100.60029	14.03472			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.80981	106.09892	3.80056			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.07922	106.04227	7.06202			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.30662	100.61212	14.27139			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	91.47683	100.32240	91.25086			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	92.27689	100.39517	92.04653			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	62.88069	100.47626	62.72603			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	44.86396	100.57686	44.75352			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.02875	99.98364	27.96086			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.10571	99.98339	28.03763			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.20824	103.62392	12.18026			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.30545	99.99988	28.23688			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.21984	99.99989	28.15147			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	10.84651	99.79173	10.82028			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	10.84509	99.80002	10.81887			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.21613	103.81175	12.18809			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.21613	103.81175	12.18809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	104.34821	36.41480	104.34821	36.32216			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.07712	107.51178	36.98025			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.52129	107.00303	14.48732			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.84638	100.43472	10.81971			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.79504	100.48341	11.76603			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	62.49986	100.44030	62.34618			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	62.52161	100.44323	62.36788			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	20.69119	99.90043	20.64112			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.69119	99.90043	20.64112			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.23099	100.94701	36.15784			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	82.88737	101.15359	82.70020			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	86.26378	99.83657	86.06620			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	86.26378	99.83657	86.06620			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.44673	100.64882	13.41966			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.02894	101.05242	9.00686			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	99.45444	100.93369	99.18388			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.62941	100.44136	10.60805			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	22.98122	100.86994	22.92511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	100.93114	10.95962	100.93114	10.93286				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.59434	101.19905	11.56858				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.59434	101.19905	11.56858				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	22.94107	100.81644	22.88509				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	22.96128	100.81889	22.90524				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	15.99598	100.84952	15.95694				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	15.82232	101.47693	15.78348				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.76272	100.47537	21.70919				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	15.55701	101.44712	15.51883				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.24833	100.26649	21.19616				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.24833	100.26649	21.19616				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.24833	100.26649	21.19616				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.24833	100.26649	21.19616				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.24833	100.26649	21.19616				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.42120	100.27379	21.36860				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.05134	100.28582	10.02666				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.05134	100.28582	10.02666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	100.28582	10.05134	100.28582	10.02666			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.05134	100.28582	10.02666			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.05134	100.28582	10.02666			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.10590	100.28785	10.08108			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.49351	106.98684	10.46869			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	31.73423	100.51194	31.65614			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	30.20616	100.89505	30.13239			0.00	0	40,000,000.00
CLN265	On 02/04/2013	Spot Bond	100.15533	86.39874	100.15533	86.13418			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	42.34757	100.39498	42.24350			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	42.34757	100.39498	42.24350			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.37451	101.37065	9.34490			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.27957	100.49989	11.25182			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	14.96029	101.35958	14.92361			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.94741	100.58462	12.91554			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.38787	100.39320	9.36480			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.33214	100.39040	9.30921			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.38659	100.40357	9.36352			0.00	0	2,000,000.00
CLN275	On 22/05/2017	Spot Bond	100.91562	7.33185	100.91562	7.30877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On 24/05/2017	Spot Bond	101.06552	10.66523	101.06552	10.63162				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.64069	100.99983	10.60717				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.36430	100.40244	9.34128				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.70300	100.54373	19.65451				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.10337	100.65226	9.07447				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	16.12908	100.36006	16.07801				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.75207	100.24531	15.70224				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.35994	100.37919	16.30814				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.66537	100.44355	9.63475				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.66537	100.44355	9.63475				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.66537	100.44355	9.63475				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.66537	100.44355	9.63475				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.50997	101.18342	8.47218				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	11.84196	100.81012	11.78954				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.10211	100.17296	2.09197				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.10211	100.17296	2.09197				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.10225	100.17084	2.09212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	100.14936	2.07523	100.14936	2.06567			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.09842	100.14949	2.08818			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.07957	100.15029	2.06989			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.38156	100.00000	1.37310			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.00669	100.00000	1.99587			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.01065	100.00000	1.99967			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	1.97348	100.00000	1.96192			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.29222	100.00000	1.28198		2,500,000,000,000.00	25,000,000	25,000,000.00	
CLN301	On 20/12/2017	Spot Bond	100.00000	1.20275	100.00000	1.19092			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.90975	100.00000	20.86372			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.90975	100.00000	20.86372			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.69516	34.94295	0.69455			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	64.05504	154.47129	63.88436			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	95.11383	100.53703	94.86809			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	95.10237	100.53241	94.85668			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	118.32601	100.00000	118.06996			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358	98.04760	154.29358	97.77865			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	95.09093	100.52779	94.84527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On 07/03/2013	Spot Bond	152.83040	68.62026	152.83040	68.42633			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	83.56974	101.20452	83.38093			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	83.56974	101.20452	83.38093			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.06221	156.76383	5.04405			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	72.56590	94.77223	72.43494			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	72.05335	97.02201	71.92119			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	95.10237	100.53241	94.85668			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	95.10237	100.53241	94.85668			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.34933	100.00000	15.31174			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	73.02302	101.10498	72.88232			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.20844	120.49629	7.18978			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	0.00021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.15687	78.86322	18.12797			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.21081	78.68249	18.18187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.54472	100.01914	11.51675			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.54472	100.01914	11.51675			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.28092	100.44036	12.25073			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.34978	100.40864	10.32434			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.60945	100.41492	9.58583			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	100.01997	59.68503	100.01997	59.49865			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.72219	100.41000	9.69830			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.29803	101.50812	9.25664			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.57664	109.94659	15.53899			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	70.96039	106.29178	70.82081			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.12338	106.25789	13.09287		773,982,470,760.00	7,284,000	5,938,000.00	
COJ05	On 05/06/2023	Spot Bond	122.59946	15.16449	122.59946	15.12492			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	19.84809	112.90836	19.79961			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	10.99740	111.62273	10.97048			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	89.65153	100.00000	89.44401			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.25851	5.86800	104.24201			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	22.84891	100.79434	22.79318			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	10.63353	100.83040	10.60758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	100.70290	22.75383	100.70290	22.69775				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.19743	101.26682	15.12990				0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	96.28272	100.65651	96.02775				0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	96.29706	100.45141	96.04909				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	74.29557	100.00000	74.14874				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	82.73978	100.18699	82.55229			3,005,609,700,000.00	30,000,000	15,000,000.00	
DENG42	On 03/04/2013	Spot Bond	100.13300	75.99715	100.13300	75.84711				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	43.49951	100.21016	43.30789				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	21.46967	100.22082	21.37509				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	59.22946	100.19483	58.96858				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	58.41730	104.31041	58.28419				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.45232	133.09009	19.39817				0.00	0	15,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	10.84341	111.95336	10.81724			127,538,947,012.40	1,139,215	76,942,215.00	
DV23	On 27/02/2023	Spot Bond	110.94098	10.87838	110.94098	10.85232			2,520,381,590,655.60	22,718,220	146,071,220.00	
E170	On 01/08/2020	Spot Bond	142.91138	12.83393	142.91138	12.79637			10,718,353,500.00	75,000	35,825,000.00	
EDC01	On 04/04/2016	Spot Bond	101.79146	17.42538	101.79146	17.38249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	100.97946	25.67187	100.97946	25.59015			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.73423	101.06163	10.70004			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.48610	101.11630	4.47180			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.87332	101.17092	1.86735			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	12.75503	126.54006	12.71989			0.00	0	40,000,000.00
EL28	On 02/05/2028	Spot Bond	1.83000	112.83023	1.77000	113.69231			0.00	0	51,500,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.36364	111.69838	12.33386			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.21486	112.15374	11.18731			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.63045	106.65311	9.60773			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	16.04158	100.93077	16.00239		605,584,620,000.00		6,000,000	3,000,000.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	99.17817	100.81699	98.90723			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	43.39882	100.00000	43.07308			0.00	0	0.00
EQ180U	On 13/11/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	97.39101	100.00000	97.13870			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.27373	126.47802	21.21543			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.11870	109.43400	25.05919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond		107.25989	18.36623	107.25989	18.31835			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		101.66692	10.33033	101.66692	10.29761			0.00	0	70,000,000.00
ERS3A7	On 17/11/2012	Spot Bond		101.08827	98.90432	101.08827	98.63414			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		101.14823	22.50588	101.14823	22.45080			0.00	0	0.00
ERS3B1	On 17/11/2012	Spot Bond		101.26753	98.90240	101.26753	98.63175			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		101.05103	30.66343	101.05103	30.58845			0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond		101.34215	98.90160	101.34215	98.63076			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		101.17066	31.20360	101.17066	31.12722			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		100.93125	65.31921	100.93125	65.15965			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		100.96871	30.29165	100.96871	30.21763			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		100.99870	16.19082	100.99870	16.15124			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		100.93575	65.32869	100.93575	65.16909			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		105.94219	17.33423	105.94219	17.29378			0.00	0	63,175,000.00
ES18	On 20/04/2018	Spot Bond		111.43974	9.54430	111.43974	9.52110			27,885,343,260.72	250,228	506,057,678.00
ES23	On 25/01/2023	Spot Bond		117.73441	11.23708	117.73441	11.20885			1,479,011,564,445.11	12,562,271	266,112,271.00
ES26	On 02/04/2026	Spot Bond		95.26383	9.01808	95.26383	8.99880			2,985,604,441,927.74	31,340,378	54,240,000.00
ES33	On 15/09/2033	Spot Bond		8.98000	87.36606	8.98500	87.30319			10,932,458,540.00	1,217,423	499,960,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.85636	21.09186	100.85636	20.99845			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	94.63633	100.35540	94.39717			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	46.02325	100.00000	45.67780			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.50775	100.00000	10.48230			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.22533	100.00000	10.20056			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	67.55009	101.07344	67.38488			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	67.69136	101.11222	67.52575			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	66.18419	101.23627	66.02208			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	68.39745	101.30601	68.22982			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.18621	105.15565	29.11817		411,894,681,050.00	3,917,000	17,840,000.00	
FRB05	On 21/12/2018	Spot Bond	103.15112	12.02914	103.15112	12.00183			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	95.38706	100.55742	95.14056			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.55239	100.49836	10.52643			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.28795	100.49830	8.26756			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.38729	101.51768	9.36424			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.64885	111.84945	15.61092			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.54669	100.44644	9.52322			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.64920	100.00000	47.54049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	211.83970	57.26213	211.83970	57.07819			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	63.54278	105.16707	63.39703			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.31030	121.95151	3.30147			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.31139	266.05149	4.29150			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.04009	145.44748	2.03397			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.27994	186.40405	3.26815			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.48463	118.97136	19.43445			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.07455	100.00000	24.02068			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.07455	100.00000	24.02068			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.49208	51.72712	3.48810			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.42894	32.59207	3.42629			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.70476	31.38364	3.70199			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.06565	103.71290	38.97656			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	83.96166	101.43171	83.77119			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	15.32622	101.42118	15.28862			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.11532	100.70350	46.02243			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	42.73656	100.43778	42.65067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond	101.37968	14.95677	101.37968	14.92009			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	14.95677	101.37968	14.92009			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.03886	100.95684	11.01159			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	14.73730	101.35502	14.70118			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.22394	100.49706	11.19633			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	65.64310	100.81157	65.48292			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.54122	100.62812	14.50541			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.77656	100.42343	9.75253			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.68972	100.46990	10.66343			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.30195	100.53541	32.22246			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.21391	98.00000	9.18324			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.57185	100.00000	8.53933			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.37665	100.61842	14.34124			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.66897	100.45750	10.64272			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.78269	100.56313	12.75122			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.72717	100.61014	13.69336			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.19010	100.43349	10.16505			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.50221	100.51033	11.47390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.67570	15.04825	100.67570	15.01117				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.76511	100.44913	9.73416				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.58296	100.00000	7.55037				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.26987	100.53319	11.23413				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.17009	100.63883	13.12829				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	10.33339	100.48091	10.30064				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	10.93124	100.51430	10.89658				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.58349	100.60627	12.54355				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	11.77761	100.56147	11.74025				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.07068	100.63331	13.02921				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	13.78615	100.67296	13.74239				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	12.55365	100.60461	12.51382				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	12.70728	100.58527	12.66697				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.08065	100.52263	11.04552				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.40348	100.51264	11.36732				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.32911	100.64764	13.28680				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.18003	100.63938	13.13820				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	100.61676	12.77243	100.61676	12.73189			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.34899	100.64874	13.30661			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.52875	100.54761	11.49219			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.37326	100.48314	10.34038			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	8.93703	100.40273	8.90872			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	13.91529	100.68010	13.87111			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	30.90079	100.48314	30.80285			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	19.08035	100.54650	19.01983			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	3.59717	101.08864	3.58010			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.17878	100.52041	10.14651			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.80209	100.44745	1.79638			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.84273	98.00000	1.82975			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.40798	100.00000	1.40007			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.40798	100.00000	1.40007			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.33892	100.00000	1.32959			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	39.66311	103.88434	39.57254			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	27.99631	101.69803	27.92745			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	17.95700	100.46014	17.91284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	100.45737	14.67258	100.45737	14.63649			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	57.09209	101.67764	56.95171			0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond	6.90500	101.49584	6.90500	101.47668			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	10.40570	98.80765	10.38049			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	76.79840	113.68077	76.61514			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	58.83678	100.00003	58.69425			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	29.78761	100.38660	29.71440			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.77410	101.46163	8.75257			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	6.92232	109.33538	6.90593			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.78113	100.46640	12.74970			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	12.87896	100.47150	12.84729			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.30263	109.51236	5.29006			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.01332	111.32550	24.96209			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.86412	109.33538	4.85260			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	5.91551	114.09057	5.90102			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.39985	114.42023	8.38230			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	92.53794	100.45580	92.30737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	101.66489	9.77940	101.66489	9.75535			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.96465	100.00000	17.92065			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.42307	100.79789	17.38009			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.65975	100.69405	15.62117			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.58673	4.73000	107.56431			0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	92.96650	100.56499	92.73463			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	15.87894	100.70697	15.83981			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.18409	100.40068	10.15907			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	11.39801	100.46304	11.36998			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	25.72460	100.61808	25.66126			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.02943	100.54671	12.99737			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	12.61075	100.52525	12.57973			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	92.11154	100.34678	91.88225			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	92.10043	100.34394	91.87118			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	93.52470	100.32862	93.33442			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.34043	93.52572	100.34043	93.33541			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	93.53307	100.34112	93.34275			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	92.08818	100.34682	91.85838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond	100.44788	10.75334	100.44788	10.73173				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	13.34966	100.64235	13.32278				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	10.74256	100.44732	10.72097				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	24.37076	98.04956	24.32286				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	13.84465	100.67532	13.81677				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	15.41855	101.43156	15.38071				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	55.06521	101.08680	54.93052				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	56.98584	102.04635	56.84526				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	55.12241	101.11165	54.98755				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	56.23227	104.68033	56.09037				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	56.58595	96.98334	56.45259				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	55.30716	101.19191	55.17174				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	55.76859	101.39248	55.63181				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	56.33470	101.63872	56.19622				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	56.68970	101.79324	56.55017				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	14.83129	137.45936	14.78729				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	64.56761	101.30769	64.40763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.02102	104.00517	26.95321			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.03926	100.18638	20.97348			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	11.96843	103.41346	11.93855			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.74519	100.62484	9.71459			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	8.95144	101.45882	8.92947			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.76270	100.00000	11.74038			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.40984	254.50193	4.39010			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.31329	265.81898	4.29340			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.45327	249.70910	4.43359			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.06958	117.34620	3.06188			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.05343	101.41744	7.03612			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.32971	117.54524	3.32108			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.77548	101.77641	10.74897			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.10218	100.01476	11.07527			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	56.01007	101.49749	55.87255			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	6.94204	101.25022	6.92504			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.21850	100.29734	42.11482			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.87447	90.41057	2.86842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65	On 30/03/2013	Spot Bond	100.18030	89.66699	100.18030	89.44901			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.68645	100.00000	91.45951			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	65.04491	100.68430	64.84063			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.88529	100.00000	0.88253			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.44245	101.11871	12.40280			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	63.03791	100.52362	62.83803			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	62.26514	100.43945	62.06787			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.72109	101.12618	7.69674			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.72242	101.07593	15.67233			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	7.93548	100.44759	7.91034			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	29.42042	100.44015	29.32720			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.12072	100.76967	14.07585			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	26.58649	101.24351	26.46838			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	48.18508	101.17008	47.97116			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.85486	100.00000	2.83343			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	41.10516	100.00000	40.79663			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.41119	2.25000	101.39062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	105.55013	29.57849	105.55013	29.50931			444,154,947,040.00	4,208,000	5,834,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	21.97065	106.51279	21.91888			48,889,370,610.00	459,000	100,620,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	12.47021	104.36488	12.44131			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	10.77445	105.51532	10.74925			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	10.62389	113.83008	10.59763			227,660,160,000.00	2,000,000	1,000,000.00
FRX19	On 15/11/2019	Spot Bond	108.96559	8.36824	108.96559	8.35417			69,411,080,830.00	637,000	4,441,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.58481	117.28648	13.55060			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.16588	102.81960	11.14073			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.59130	79.83345	10.57178			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.92120	100.94835	14.88435			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	22.33820	100.00000	22.17054			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	21.41799	100.01778	21.35111			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	11.98089	104.81266	11.95318			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	81.05945	100.00000	80.88771			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	87.43071	100.00000	87.23336			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	81.87909	100.00000	81.70599			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	96.02848	100.63710	95.77490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT20	On 30/01/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	100.03717	100.81750	99.76536				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	99.45776	99.49839	99.18884				0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	91.32750	99.03016	91.10176				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	99.99973	100.00000	99.99959				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.26755	100.01501	7.24994				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.20345	100.01973	9.18115				0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000	100.08521	100.00000	99.81545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On 18/11/2012	Spot Bond	100.85290	100.09834	100.85290	99.82628			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829	100.15951	100.88829	99.88718			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560	100.37972	101.01560	100.10646			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078	22.36282	100.57078	22.30778			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.29273	101.42786	10.26376			0.00	0	350,000.00
GRT03	On 15/10/2015	Spot Bond	99.93193	15.63164	99.93193	15.59380			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.32214	100.43806	11.29430			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.31210	102.01673	19.26447			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.66760	100.31458	11.63895			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.43489	99.88260	16.36268			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.68780	100.51108	10.64008			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2013	Spot Bond	105.54321	55.62949	105.54321	55.48808			0.00	0	0.00
HMS1B3	On 19/07/2013	Spot Bond	105.54321	55.62949	105.54321	55.48808			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	62.28428	100.00000	62.16643			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	68.86534	100.00000	68.73469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	101.63173	57.28512	101.63173	57.14432				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.25632	101.67762	15.21880				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.35588	105.13866	16.31444				0.00	0	0.00
HMS1C2	On 19/07/2013	Spot Bond	105.76786	55.68577	105.76786	55.54395				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	57.39661	101.68917	57.25547				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.57297	101.75803	15.53465				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.19922	117.06290	14.15966				0.00	0	0.00
HMS1D2	On 19/07/2013	Spot Bond	106.05795	55.75840	106.05795	55.61604				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	57.59719	101.79257	57.45542				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	15.97956	101.86140	15.94020				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.58692	117.06290	14.54628				0.00	0	0.00
HMS1E2	On 19/07/2013	Spot Bond	107.08651	56.01550	107.08651	55.87126				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	57.86443	101.93042	57.72184				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.47570	101.98773	16.43509				0.00	0	0.00
HMS1F2	On 19/07/2013	Spot Bond	108.34719	56.32975	108.34719	56.18318				0.00	0	0.00
HMS1G2	On 19/07/2013	Spot Bond	110.21153	56.79273	110.21153	56.64270				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	10.99989	115.88630	10.97260			31,308,538,125.80	270,166	35,241,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.26051	272.42396	4.24054				0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.26612	271.70682	4.24616				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.48828	101.83148	11.46262			21,690,105,240.00		213,000	30,212,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.47102	102.02133	11.44535				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	111.10085	1.18000	111.08834				0.00	0	440,000,000.00
I2038	On 31/01/2038	Spot Bond	1.91000	108.62048	1.87000	109.44864			19,100,000,000.00		10,000,000	56,121,000.00
I2050	On 31/12/2050	Spot Bond	2.06000	113.63930	2.06000	113.62342			206,875,500,000.00		100,425,000	67,425,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	20.88592	95.45000	20.84761				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	93.69565	100.50759	93.45854				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	95.09364	100.56563	94.84916				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	22.88589	109.26558	22.83085				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	94.09515	100.86049	93.85443				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.02981	102.46253	21.97468				0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.35866	100.92206	16.31827				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	60.80800	100.23329	60.65876				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	42.97082	100.52781	42.86508				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	42.52344	100.74849	42.41860				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	39.71321	103.45013	39.62185				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	108.14435	15.21941	108.14435	15.18311				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.15793	111.48026	11.13066				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	36.64306	102.47730	36.55987				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.09991	99.82217	39.00533				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	30.09963	100.88835	30.02613				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	106.87614	25.30142	106.87614	25.24059				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.29833	105.97204	13.26763				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.03169	101.15611	25.96796				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.80792	101.23137	9.78390				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.61454	119.59470	4.60280				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	2.98803	121.25275	2.98034				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.32840	100.15533	21.26173				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	9.94987	100.16252	9.91877				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.08631	105.78604	10.06281				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.17690	100.66354	16.12554				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.54447	100.43811	8.51739				0.00	0	60,000,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	70.37362	100.00000	70.24401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00440	100.00000	0.00438		100,000,000,000,000.00	000,000,000	500,000,000.00	
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.54106	99.89211	18.49984		0.00	0	0.00	
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.54106	99.89211	18.49984		0.00	0	0.00	
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.28497	100.97091	9.26437		0.00	0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.15856	5.00000	103.13091		0.00	0	0.00	
IDW001	On 30/06/2016	Spot Bond	101.37699	16.03836	101.37699	15.98769		0.00	0	0.00	
IDW002	On 30/06/2016	Spot Bond	101.30327	15.07018	101.30327	15.02260		3,444,311,180,000.00	34,000,000	12,000,000.00	
IDW003	On 30/06/2016	Spot Bond	100.00000	12.71557	100.00000	12.61866		5,200,000,000,000.00	52,000,000	30,000,000.00	
IFM01	On 31/03/2016	Spot Bond	112.11249	16.80559	112.11249	16.76454		0.00	0	0.00	
IHL01	On 29/12/2014	Spot Bond	100.20174	21.96084	100.20174	21.90696		0.00	0	0.00	
IHL02	On 29/12/2014	Spot Bond	100.20174	21.96084	100.20174	21.90696		0.00	0	0.00	
IHL03	On 17/05/2017	Spot Bond	101.14829	8.20320	101.14829	8.17733		0.00	0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.45003	100.00000	8.42933		0.00	0	0.00	
IN01E	On 23/07/2013	Spot Bond	101.89135	54.76305	101.89135	54.51850		0.00	0	0.00	
IN02E	On 06/08/2013	Spot Bond	101.88356	48.49885	101.88356	48.28229		0.00	0	0.00	
IN03E	On 13/08/2013	Spot Bond	101.64472	49.92915	101.64472	69.56986		0.00	0	0.00	
IN04	On 15/03/2015	Spot Bond	101.44581	23.43475	101.44581	23.38169		0.00	0	0.00	
IN04E	On 27/08/2013	Spot Bond	100.58397	66.61816	100.58397	66.29962		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	104.33728	72.67465	104.33728	72.50903			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.65116	101.67347	13.61759			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
IND246	On 13/11/2012	Spot Bond	99.44217	66.79086	99.44217	99.72830			0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	98.13042	99.34271	97.86902			0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	96.33350	99.22914	96.08187			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	94.60446	99.12821	94.36201			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	92.93971	99.02750	92.70595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND302	On 08/01/2013	Spot Bond	98.62666	86.85701	98.62666	86.65363			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	85.46569	98.52695	85.26897			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	84.12092	98.42745	83.93053			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.22620	100,000.00000	0.22480			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND320	On 26/04/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792				0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	42.70680	100.00000	42.42387			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	41.12946	100.00000	40.88494			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	39.88961	100.00000	39.67454			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	38.88985	100.00000	38.69802			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	38.06683	100.00000	37.89380			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	71.41866	101.10218	71.14710			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	83.34443	100.97718	83.15776			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	67.25388	101.06512	67.08941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	100.29400	14.79331	100.29400	14.75737			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	17.89809	103.81357	17.85326			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	17.23139	101.94170	17.18892			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	102.53402	100.00000	102.26276			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	95.07964	100.51669	94.83466			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.08237	100.34045	9.06007			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	81.83501	100.00000	81.66200			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.14384	100.81708	25.08181			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.84149	100.33341	10.81485			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	93.34863	100.35507	93.11391			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	86.85000	100.00000	86.44416			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.48405	6.50000	100.47222			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	86.09521	100.13131	85.83243			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	83.66614	99.98478	83.41790			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On 05/12/2012	Spot Bond	100.42362	95.98194	100.42362	95.73359			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	94.78437	100.41625	94.54225			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.44355	11.18649	100.44355	11.15105			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	90.29969	100.14548	90.08234			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.36210	100.16956	30.26717			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	88.29834	100.49744	87.86992			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	59.78026	100.49744	59.51341			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	83.82688	100.32608	83.44131			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	83.44286	100.31481	83.06085			0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	96.04728	100.14110	95.79485			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	88.53496	100.14461	87.86339			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	59.99299	100.14677	59.57456			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	64.11873	100.14677	63.67151			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	88.53493	100.14488	87.86336			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	17.78665	100.00000	17.66274			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	11.85777	100.00000	11.77516			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	83.38722	101.21767	83.19922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond	101.23672	55.48986	101.23672	55.35395				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	55.48986	101.23672	55.35395				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	58.38994	99.91080	58.24860				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.98084	100.00000	48.86087				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.50467	100.24109	23.44761				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.36104	102.25661	23.30331				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	44.67993	100.77468	44.56975				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	20.90814	99.93260	20.84291				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.10688	99.93094	13.06599				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	9.86112	99.92988	9.83036				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.25104	104.73009	11.22503				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	38.41722	104.25515	38.32827			23,040,388,150.00		221,000	361,000.00
IPL5	On 28/09/2015	Spot Bond	100.91681	16.59381	100.91681	16.55284				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.43097	108.21861	11.40368			44,586,067,320.00		412,000	14,398,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	24.66638	101.03261	24.60607				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	17.79422	100.34728	17.75051				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	22.74218	109.98505	22.68779				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	100.44886	10.27778	100.44886	10.25251			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.21261	100.75653	9.18989			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.21731	110.94012	3.20960			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.43478	124.10625	2.42814			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	66.09908	100.58379	65.79027			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.65682	100.18782	8.62975			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	8.79299	99.99997	8.75432			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.28103	101.62507	8.24413			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.43953	100.60774	0.43757			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00716	100.28878	0.00713			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	49.20626	100.00000	48.81578			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.39450	100.00000	2.37855			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.29178	100.00000	2.27528			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	76.03446	102.06373	75.88136			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	89.87485	100.17994	89.65898		304,547,017,600.00	3,040,000	760,000.00	
IV08	On 30/04/2018	Spot Bond	117.77551	12.61690	117.77551	12.58466			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.76415	101.74618	9.74013			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.40894	124.10625	2.40237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On 26/01/2013	Spot Bond	100.00000		83.14351	100.00000	82.95455			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000		80.57395	100.00000	80.39648			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000		79.34783	100.00000	79.17570			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000		78.15846	100.00000	77.99145			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000		57.63799	100.00000	57.51008			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		53.32587	100.00000	53.20752			0.00	0	0.00
IVA245	On 08/11/2012	Spot Bond	100.00000		66.66670	100.00000	66.66670			0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373		99.45822	99.41373	99.18952			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432		97.60969	99.31432	97.35113		198,628,640,000.00	2,000,000	1,000,000.00	
IVA248	On 29/11/2012	Spot Bond	99.20028		95.83271	99.20028	95.58376			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942		94.12241	99.09942	93.88250			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876		92.47538	98.99876	92.24402			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000		87.74038	100.00000	87.52998			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399		86.45153	98.62399	86.25005			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850		85.07682	98.49850	84.88194			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906		83.74492	98.39906	83.55628			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA306	On 07/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		4,000,000,000,000.00	40,000,000	40,000,000.00	
IVA307	On 14/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		0.00	0	0.00	
IVA308	On 21/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618		0.00	0	0.00	
IVA309	On 28/02/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702		0.00	0	0.00	
IVA310	On 07/03/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167		0.00	0	0.00	
IVA311	On 14/03/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867		0.00	0	0.00	
IVA312	On 22/03/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737		0.00	0	0.00	
IVA313	On 28/03/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429		0.00	0	0.00	
IVA314	On 04/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039		0.00	0	0.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379		0.00	0	0.00	
IVA316	On 18/04/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337		0.00	0	0.00	
IVA317	On 10/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559		0.00	0	0.00	
IVA318	On 11/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248		0.00	0	0.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761		0.00	0	0.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357		0.00	0	0.00	
IVA322	On 15/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954		0.00	0	0.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On 17/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	48.68304	100.00000	48.57500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	44.12381	100.00000	43.80549			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	42.21402	100.00000	41.94320			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	40.74587	100.00000	40.51054			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	39.58273	100.00000	39.37484			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	38.63884	100.00000	38.45278			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	37.85777	100.00000	37.68946			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	59.96029	100.11329	59.81489			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.15247	101.15218	7.13496			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.13739	101.33204	38.04390			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	15.70500	101.39683	15.63515			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	88.60565	100.01454	88.39665			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	49.81750	101.10215	49.59645			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	82.97194	100.97704	82.78693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF004	On 09/05/2013	Spot Bond	100.00000	54.66205	100.00000	54.25616				4,000,000,000,000.00	40,000,000	40,000,000.00
JDG01	On 30/10/2015	Spot Bond	100.00000	9.82209	100.00000	9.74837				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	84.52886	100.00000	84.34018				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	84.38891	100.00000	84.20053				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	86.43767	103.25721	86.23873				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	81.65642	102.85510	81.48001				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	2.87074	100.85336	2.85970				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.41880	100.00000	2.40064				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	85.02778	100.00000	84.83713				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	74.97709	100.00000	74.82861				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	9.58831	146.46402	9.55925				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	56.44498	101.88203	56.30594				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	21.31017	100.15505	21.25791				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	18.17249	100.36228	18.10399				84,404,677,480.00	841,000	7,852,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452	1.88707	98.87452	1.87995				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015	On 23/08/2013	Spot Bond	100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	86.25803	98.55765	86.05759			0.00	0	0.00
MAQ019	On 08/11/2012	Spot Bond	99.62912	66.74922	99.62912	66.74922			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	49.60110	101.08680	49.38104			0.00	0	0.00
MAQ021	On 29/11/2012	Spot Bond	99.30957	95.82831	99.30957	95.57911			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	92.93221	99.14082	92.69822			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	86.24079	98.70105	86.04013			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	75.97150	97.83334	75.81711			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	52.98522	100.00000	52.58752			0.00	0	0.00
MAQ026	On 01/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857		38,200,000,000,000.00	382,000,000	271,000,000.00	
MBC17	On 06/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618		8,300,000,000,000.00	83,000,000	500,000,000.00	
MBF018	On 15/04/2013	Spot Bond	99.92980	86.82724	99.92980	86.62637			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.10388	99.92873	40.00679			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	65.25358	100.85528	65.09429			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	30.90109	100.87824	30.82565			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.27579	100.00907	28.20728			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.43285	99.91959	20.36910			0.00	0	133,350,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	100.16737	12.14723	100.16737	12.05693			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.08023	100.17350	2.07117			0.00	0	10,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	83.91190	100.00000	83.72290			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	83.81449	101.40172	83.62311			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	38.41806	101.42165	38.32381			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	98.95247	100.00000	98.68930			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	38.93964	100.00000	38.84530			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	98.92473	100.00000	98.65952			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.55511	100.00000	44.44717			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.36029	100.00000	40.26253			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.59526	100.00000	24.53502			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.46147	100.00000	22.52813			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.24709	100.00000	15.20975			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.44331	106.46019	9.42118		851,681,520.00	8,000	75,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	93.76349	100.46941	93.52569			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.58537	100.55268	22.52978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.05168	100.10089	26.99143			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.09519	100.10166	27.03484			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.18278	100.10553	11.15787			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.17269	102.05054	10.14992			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.04145	102.14122	10.01896			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.23463	100.13874	13.20514			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.80100	102.46074	12.77227			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.14448	102.63527	13.11493			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	26.99723	109.14290	26.93307			0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.75775	100.35527	12.72640			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.59395	100.36949	7.57529			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.07987	108.22148	11.05076			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.61352	105.26282	17.57242			2,105,256,400.00	20,000	25,900,000.00
MIIL01	On 31/05/2015	Spot Bond	100.76354	17.38288	100.76354	17.32766			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	106.38091	14.05704	106.38091	14.02431			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	64.94489	100.73012	64.78480			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.65878	106.29569	13.62701			44,537,894,110.00	419,000	7,847,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	33.67722	109.35704	33.59748			70,644,647,840.00	646,000	4,274,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	108.68196	20.54743	108.68196	20.49903				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.55606	112.43670	13.52324				26,085,314,400.00	232,000	4,006,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	48.90452	105.38322	48.79092				0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	94.11581	99.21764	93.87565				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	85.25501	98.63643	85.05905				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	74.62647	97.71856	74.47767				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.79767	100.00000	5.78362				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12349	100.00000	0.12319				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.07166	100.00000	6.05695				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.14639	100.00000	6.13150				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.64221	100.89771	5.62843				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.70088	100.90718	5.68695				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.79862	100.92303	5.78446				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.84749	100.93092	5.83320				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	5.90611	100.94038	5.89168				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.05262	100.96406	6.03783				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.15026	100.97993	6.13522				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	100.99728	6.25763	100.99728	6.24233		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	101.01305	6.35520	101.01305	6.33966		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	101.02081	6.40398	101.02081	6.38833		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	101.11573	6.98869	101.11573	6.97159		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	101.22620	7.66950	101.22620	7.65072		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.12349	100.00000	0.12319		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.12349	100.00000	0.12319		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.70052	38.37857	101.70052	38.28418		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	101.25975	26.39971	101.25975	26.33504		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.87403	22.69746	100.87403	22.64204		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	101.31348	10.21283	101.31348	10.18780		0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	100.75760	20.00510	100.75760	19.91659	604,545,600,000.00	6,000,000	6,000,000	6,000,000.00
NBK15B		On 27/08/2017	Spot Bond	100.79541	11.18926	100.79541	11.13973		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	110.77590	18.41557	110.77590	18.37079	92,054,772,900.00	831,000	831,000	13,843,000.00
NBK2B		On 15/09/2015	Spot Bond	101.00801	17.35646	101.00801	17.31357		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	118.84122	11.48775	118.84122	11.45818	49,913,312,400.00	420,000	420,000	6,475,000.00
NBK4		On 28/10/2024	Spot Bond	30.23292	4.24991	30.23292	4.24683		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	102.03598	85.71525	102.03598	85.51529		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	111.25692	19.87253	111.25692	19.82429			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.05228	101.70058	20.00296			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.68664	101.79234	7.66773			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	38.74261	103.06649	38.65374			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.27352	41.60217	100.27352	41.50003			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	14.86977	107.67718	14.83442		69,882,489,820.00		649,000	9,213,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	12.94583	100.28219	12.91405			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	81.98582	117.77042	81.79659		6,497,394,071,400.00		55,170,000	55,170,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	84.55386	101.18874	84.35890			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	95.43445	100.66622	95.18759			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	28.93643	100.00000	28.88153			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.54972	100.00000	36.48038			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.46611	100.88001	23.40881			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	94.13141	100.53804	93.89132			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	91.12779	100.29682	90.90330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51	On 26/03/2013	Spot Bond	100.27583	90.88967	100.27583	90.66635			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	90.88967	100.27583	90.66635			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	90.88967	100.27583	90.66635			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	21.94826	100.26098	21.89497			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.40597	100.01676	21.35412			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.02130	99.92572	20.97041			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.65862	100.72872	17.61509			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.01638	78.84167	16.98937			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.77226	100.68736	13.73833			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	11.92197	100.00000	11.89941			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.12672	101.44317	12.09696			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.73499	101.58167	12.70371			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.07232	101.36186	12.04272			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.47779	99.92294	11.45000			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	84.72037	100.00000	84.52956			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	13.92091	74.70107	13.89965			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.83147	100.71896	64.67340			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.14379	100.42509	42.05910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.07165	100.41859	41.98712			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.31056	100.13494	17.23435			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.14233	101.09351	9.10178			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.16516	100.28784	2.15496			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	10.94798	100.21716	10.89453			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	2.87645	100.00000	2.85486			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	18.78583	108.64353	18.74086			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	93.47066	100.43443	93.23427			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	96.65753	103.93706	96.40527			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	55.16392	103.85854	55.03660			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	105.20960	42.75789	105.20960	42.65978		42,189,049,600.00	401,000	5,352,000.00	
NED9	On 06/07/2017	Spot Bond	100.00389	7.57260	100.00389	7.55426			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	19.77095	122.15519	19.71980			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.47724	109.62449	11.44707			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	11.81116	100.87482	11.75827			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.14038	154.74879	6.12067			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond			110.78287		11.14083	110.78287	11.11417				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond			112.47442		11.65409	112.47442	11.62274				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond			100.87478		11.61565	100.87478	11.58729				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond			100.84223		31.24568	100.84223	31.16942				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond			100.77827		65.76034	100.77827	65.59991				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond			100.82862		17.07661	100.82862	17.02292				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond			114.30671		11.71910	114.30671	11.68712				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond			100.88848		31.55750	100.88848	31.48044				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond			100.82727		65.96173	100.82727	65.80076				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond			100.85447		17.26099	100.85447	17.20670				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond			112.37668		12.10731	112.37668	12.07476				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond			100.94287		31.92419	100.94287	31.84620				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond			100.89257		66.23022	100.89257	66.06849				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond			100.90208		17.60048	100.90208	17.54510				0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond			100.00000		99.23438	100.00000	98.96975				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond			100.90209		66.26937	100.90209	66.10753				0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond			100.00000		99.38076	100.00000	99.11575				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond			100.92679		66.50105	100.92679	66.33861				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7	On 22/11/2012	Spot Bond	100.00000	99.45396	100.00000	99.18875				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	66.77262	101.02443	66.60938				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	67.13596	101.11272	66.97170				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.19072	101.14634	10.16578				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.21143	101.06357	13.17911				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	50.46738	133.37761	50.32106				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	34.64122	112.65666	34.55582				0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.25055	127.61916	15.20948				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.49469	133.90446	9.46784				0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	6.46205	166.40319	6.44019				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.67049	132.37089	14.62982				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	86.15660	99.96864	85.95859				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	39.67322	99.87889	39.57722				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	39.54306	99.88231	39.44737				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	12.05092	101.83987	12.02124				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.23332	101.27473	19.18619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	101.19990	51.15331	101.19990	50.92614			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	15.60378	101.37662	15.53439			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.97122	100.00000	14.93496			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.01990	100.00000	14.98351			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.04911	100.00000	15.01266			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.75011	100.00000	15.71195			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.52899	100.00000	16.48895			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.39700	100.00000	21.34516			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.22737	110.62267	15.19057		704,223,917,220.00	6,366,000	106,204,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.13192	100.00000	4.11375			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.27136	109.71000	12.24649			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.86325	100.00000	22.80786			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.55912	100.00000	6.54306			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	61.86476	100.48296	61.66867			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	83.55884	98.38076	83.37107			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	57.45339	100.00000	57.32588			0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	100.42514	100.73845	100.15469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	100.42050	29.85330	100.42050	29.77992				0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	96.25188	103.78737	96.00167				0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	93.20418	100.37625	92.96920				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	62.20762	100.37300	62.05476				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	62.37110	100.39251	62.21780				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	62.58357	100.41791	62.42971				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	93.24916	100.38925	93.01403				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.00453	100.43155	29.93076				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	96.44950	103.92808	96.19846				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	62.64351	100.42500	62.48950				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	62.93101	100.42441	62.77629				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	93.32787	100.41200	93.09249				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.34253	100.45623	30.26792				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	63.13378	100.48342	62.97849				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	93.53026	100.47042	93.29425				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	30.71601	100.48350	30.64046				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	63.56947	100.53526	63.41304				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	101.01119	45.78821	101.01119	45.67628			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	38.48642	115.36704	38.32183			0.00	0	530,000,000.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.42832	90.32933	25.37601			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.17294	36.97373	1.17186			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	5.46000	123.04893	5.47000	123.00130		57,533,845,578,300.00	537,334,355	0,708,480,940.00	
R158	On 15/09/2015	Spot Bond	122.26482	28.23674	122.26482	28.11102			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.27047	85.50505	13.24440			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	23.44641	128.79704	23.33825			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.30346	81.26980	7.28971			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	61.17489	106.08559	61.03356			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.62500	128.72552	7.63000	128.64925		97,608,903,201,625.00	801,167,633	2,164,645,247.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10120	34.66514	1.10024			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05137	32.55096	1.05051			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.62133	118.30936	213.60235	117.92275			0.00	0	1,446,843,134.00
R197	On 07/12/2023	Spot Bond	1.20000	279.91937	1.20000	279.88765		15,600,000,000.00	13,000,000	159,300,000.00	
R201	On 21/12/2014	Spot Bond	5.06000	110.73483	5.06500	110.70936		11,358,498,042,540.00	244,762,459	1,381,763,159.00	
R202	On 07/12/2033	Spot Bond	1.91000	206.80604	1.86000	208.39545		697,710,776,000.00	365,293,600	1,144,633,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		7.14500	105.92520	7.15000	105.86763			20,559,004,122,910.00	877,397,358	3,428,784,000.00
R203	On 15/09/2017	Spot Bond		5.85500	111.29471	5.86000	111.25491			9,642,663,817,175.00	646,910,985	6,932,380,185.00
R204	On 21/12/2018	Spot Bond		6.13500	112.53655	6.14000	112.49140			11,401,688,321,040.00	858,465,904	6,629,991,183.00
R2048	On 28/02/2048	Spot Bond		99.20808	10.39884	99.20808	10.37572			185,816,733,840,000.00	873,000,000	2,323,000,000.00
R205	On 31/03/2014	Spot Bond		100.00000	40.61007	100.00000	40.51169			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.06000	105.19664	5.06500	105.17660			37,434,704,780,000.00	398,163,000	3,589,841,495.00
R207	On 15/01/2020	Spot Bond		6.44000	106.96503	6.45500	106.85914			5,222,226,023,280.00	810,904,662	4,900,117,000.00
R208	On 31/03/2021	Spot Bond		6.63000	101.56794	6.64000	101.48594			32,369,310,949,560.00	882,249,012	8,173,135,505.00
R209	On 31/03/2036	Spot Bond		8.37500	79.09754	8.38000	79.03754			35,706,003,475,000.00	263,403,400	0,429,700,000.00
R210	On 31/03/2028	Spot Bond		1.63000	157.61912	1.57000	158.81756			24,450,000,000.00	15,000,000	80,300,000.00
R211	On 31/01/2017	Spot Bond		0.18000	124.03107	0.20000	123.92103			26,100,000,000.00	145,000,000	1,171,000,000.00
R212	On 31/01/2022	Spot Bond		1.12000	128.87946	1.09000	129.18196			424,653,600,000.00	379,155,000	1,259,171,000.00
R213	On 28/02/2031	Spot Bond		8.20000	90.14358	8.20500	90.08053			17,151,693,704,800.00	091,669,964	5,336,839,612.00
R214	On 28/02/2041	Spot Bond		77.73332	9.56326	77.73332	9.54593			110,244,108,249,668.00	418,234,912	6,685,829,912.00
R223C	On 15/03/2013	Spot Bond		98.10852	75.30549	98.10852	75.15337			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond		95.74929	51.95081	95.74929	51.83865			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		93.40448	35.88745	93.40448	35.81155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	91.01110	25.21013	91.01110	25.15795			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	18.34005	87.49080	18.30332			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.27047	85.50505	13.24440			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	9.75035	83.47163	9.73158			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.30346	81.26980	7.28971			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	90.62572	99.35642	90.40270			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	62.11183	96.68315	61.97813			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	42.63484	94.26296	42.54497			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	29.72709	91.92899	29.66571			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.01220	89.76971	20.96967			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.40689	86.42385	15.37668			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.22860	84.45562	11.20701			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.33751	82.31050	8.32182			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.32363	79.97373	6.31202			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.22889	75.56089	5.21974			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.15060	73.15412	4.14354			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.47362	69.91580	3.46794			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.82898	67.83418	2.82447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	65.82731	2.33311	65.82731	2.32949				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.95204	63.84766	1.94909				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.84009	60.09257	1.83745				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.58990	58.22853	1.58768				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.48612	55.42223	1.48413				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.31472	53.71567	1.31302				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.17375	52.07678	1.17227				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.05694	50.50256	1.05564				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.95537	49.04085	0.95422				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.86964	47.63992	0.86862				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.33942	40.84619	1.33806				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.27428	39.49703	1.27302				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.21931	38.20719	1.21814				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.17294	36.97373	1.17186				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.13392	35.79392	1.13290				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10120	34.66514	1.10024				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.07392	33.58493	1.07301				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	32.55096	1.05137	32.55096	1.05051			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.15907	100.64880	45.04784			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	58.67369	99.92574	58.53164			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	12.87523	99.90770	12.84406			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	18.66160	100.96576	18.60285			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.89395	100.00000	1.88562			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	94.83173	100.56581	94.58792			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	61.53953	100.63344	61.34422			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	63.29275	100.61948	63.09190			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	60.01548	100.62865	59.74729			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.11671	100.22952	21.06488			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	74.82962	100.00000	74.73012			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	94.04525	100.48281	93.80239			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.36476	101.67229	27.29748			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.31351	5.87500	104.29697			0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	99.72448	100.84394	99.45047			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	21.18467	100.93776	21.09079			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	86.45872	100.29264	86.25381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES14	On 04/10/2013	Spot Bond	100.11180	47.76162	100.11180	47.40284			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	2.22642	100.00000	2.20971		50,200,000,000,000.00	502,000,000	294,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.68733	30.86485	100.68733	30.78879			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	97.68432	101.03586	97.42607			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	97.83635	101.10798	97.57752			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	26.29232	102.70350	26.22710			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.59693	100.28309	13.56995			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.75163	102.22019	11.72259			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.06210	101.97649	15.02496			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.06210	101.97649	15.02496			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	54.91455	99.90414	54.67325			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	65.88744	100.99069	69.08315			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	63.79130	100.58819	63.50634			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	45.67780	100.00000	45.33495			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.76490	100.38461	4.74365			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.41424	100.43152	0.41239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	100.88031	45.24743	100.88031	45.13574			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.24332	100.00000	39.16563			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	24.47481	101.00223	24.41499			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.61834	5.25000	101.60402			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70774	100.00000	0.70601			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.84879	100.00000	3.83947			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.67818	109.50878	9.65498		23,215,861,360.00	212,000	5,927,000.00	
SA061U	On 14/12/2012	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.27771	105.69036	8.26137			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	99.78363	100.82812	99.51322			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.46135	117.11129	16.42017			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.25013	100.96377	11.22264			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.15594	109.76738	14.12213			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.35851	101.55586	7.34044			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.26860	100.47716	8.24827			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.67040	101.44951	8.64329			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	12.50552	100.00000	12.41166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	100.00000	12.55714	100.00000	12.46289				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.08693	110.28697	23.03189				22,277,967,940.00	202,000	15,693,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	73.80926	101.21158	73.66443				408,085,090,560.00	4,032,000	4,044,000.00
SBK9	On 10/04/2018	Spot Bond	101.86258	9.97576	101.86258	9.95322				20,474,378,580.00	201,000	7,330,000.00
SBK111	On 09/04/2014	Spot Bond	127.67688	34.90495	127.67688	34.80759				22,981,838,400.00	180,000	90,000.00
SBN18	On 14/09/2013	Spot Bond	159.66556	39.18601	159.66556	39.05916				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	64.30798	152.98792	64.13766				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	19.69185	117.95662	19.64149				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	19.60879	118.36117	19.55850				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.56734	118.56412	19.51709				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	68.16916	143.82678	67.99013				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.73564	103.68838	10.71090				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	19.65326	118.14423	19.60293				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.63250	118.24540	19.58219				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	57.28465	211.65251	57.10072				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	74.83225	100.00000	74.68378				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	8.93221	100.42831	8.91026				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	99.21990	31.96032	99.21990	31.88258			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.05013	100.36654	30.97383			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.18691	100.15186	11.15977			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	60.58626	100.16711	60.43927			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.12635	100.00000	54.99280			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.83204	107.02647	10.80642		107,026,470,000.00	1,000,000	3,000,000.00	
SBS14	On 07/02/2014	Spot Bond	101.09831	37.04579	101.09831	36.95516		5,054,915,500,000.00	50,000,000	50,000,000.00	
SBS15	On 26/04/2016	Spot Bond	101.18390	11.75628	101.18390	11.72750		0.00	0	0.00	
SBS16	On 22/09/2018	Spot Bond	100.29283	8.06830	100.29283	8.04849		0.00	0	0.00	
SBS17	On 23/06/2018	Spot Bond	100.00000	1.05805	100.00000	1.05571		0.00	0	0.00	
SBS18	On 23/06/2018	Spot Bond	100.30374	8.32837	100.30374	8.30792		0.00	0	0.00	
SBS19	On 23/06/2021	Spot Bond	112.35030	12.87924	112.35030	12.84791		0.00	0	0.00	
SBS20	On 15/05/2026	Spot Bond	107.31305	9.32233	107.31305	9.30059		0.00	0	0.00	
SBS21	On 15/05/2026	Spot Bond	101.14300	6.18181	101.14300	6.16232		0.00	0	0.00	
SBS22	On 23/05/2015	Spot Bond	100.81390	22.54685	100.81390	22.49183		604,883,400,000.00	6,000,000	6,000,000.00	
SBS23	On 23/05/2017	Spot Bond	100.85958	7.19388	100.85958	8.97483		0.00	0	0.00	
SBS24	On 23/05/2019	Spot Bond	100.88565	8.47676	100.88565	8.45606		0.00	0	0.00	
SBS25	On 24/05/2019	Spot Bond	107.86744	9.63932	107.86744	9.62324		116,065,365,440.00	1,076,000	4,461,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	100.17939	11.96579	100.17939	11.93941			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	12.62261	102.91713	12.59416		20,686,343,130.00		201,000	1,292,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	76.81642	102.48454	76.65970			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	16.40525	118.34171	16.36386		49,230,151,360.00		416,000	3,905,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	67.44088	120.99445	67.26228			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.31900	265.12288	4.29912			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.61454	119.59470	4.60280			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.62156	112.58000	10.59265			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	93.39532	100.00000	93.18013			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22213	82.63494	0.22166			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.12422	100.00000	6.07776			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.48405	6.50000	100.47222			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.85987	100.49004	10.83316			0.00	0	1,000,000.00
SHS02	On 29/06/2013	Spot Bond	100.22255	60.81551	100.22255	60.66627			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	16.98795	100.24006	16.94625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	100.37865	10.25915	100.37865	10.23394			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.50459	104.63904	10.48743		20,927,808,000.00		200,000	495,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	59.35440	104.53403	59.21892			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	110.17225	14.22436	110.17225	14.19047			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	66.23434	104.99511	66.08179		1,889,911,980.00		18,000	18,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	10.84241	102.86503	10.81758			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	31.40319	101.14731	31.32633			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	11.81387	100.91285	11.78502			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	17.32814	101.15213	17.28573		202,304,260,000.00		2,000,000	1,000,000.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	9.53846	100.91985	9.51517			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	15.89713	110.58806	15.85894			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.48793	99.95086	20.42399			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	10.85388	100.74418	10.82713			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.43322	100.29998	10.40759			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.53681	101.49647	9.50665			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.45754	89.26946	8.44041			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.49061	88.92846	8.47347			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.02308	107.77651	23.98281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	97.48656	9.96719	97.48656	9.94571			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	8.86717	100.44496	8.83907			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.61951	104.60347	10.59485			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	19.36099	119.58561	19.31092			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	2.95358	101.19280	2.94175			0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On 23/02/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	57.63799	100.00000	57.51008			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	57.63799	100.00000	57.51008			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	53.44448	100.00000	53.32587			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	53.32587	100.00000	53.20752			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	57.63799	100.00000	57.51008			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	57.63799	100.00000	57.51008			0.00	0	0.00
SYN936	On 13/11/2012	Spot Bond	99.53077	66.77110	99.53077	99.72805			0.00	0	0.00
SYN937	On 14/11/2012	Spot Bond	99.51589	99.72810	99.51589	99.45766			0.00	0	0.00
SYN938	On 16/11/2012	Spot Bond	99.48756	99.18893	99.48756	98.92148			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	99.18892	99.48776	98.92148			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	98.12881	99.42961	97.86720			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	98.12878	99.43109	97.86717			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	99.18397	100.10042	98.91491			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	97.60763	99.40185	97.34886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN945	On 23/11/2012	Spot Bond	99.34562	97.35032	99.34562	97.09306				0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	96.32988	99.33096	96.07801				0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	91.32734	99.03221	91.10160				0.00	0	0.00
SYN949	On 29/11/2012	Spot Bond	99.30851	95.82835	99.30851	95.57915				0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.11731	117.60842	18.07132				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.51448	104.75139	9.49249				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.05151	100.00000	36.96995				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.64433	100.00000	28.42932				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	38.93397	102.75446	38.84488				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	84.10583	98.53867	83.91529				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	81.37074	98.31078	81.19280				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS102	On 14/12/2012	Spot Bond	99.10758	92.23615	99.10758	92.00573				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	75.51290	97.81910	75.36039				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66678	100.00000	66.66677				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	81.22759	100.94335	81.04812				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	87.23525	99.98492	87.03194				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	86.04131	99.89383	85.84369				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.28234	101.19250	14.24736				0.00	0	250,000.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.13191	107.95127	14.09879				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	95.62817	100.57712	95.37973				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	42.99065	100.87887	42.90486				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	45.06256	100.92142	44.92074				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	7.94410	101.62026	7.91896				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.18839	101.66672	8.16246				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	9.99819	102.00557	9.97583				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.34110	100.00000	2.31868				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.34110	100.00000	2.31868				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.34110	100.00000	2.31868				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.71300	101.76658	8.68538	0.00	0	0.00			
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.34110	100.00000	2.31868	0.00	0	0.00			
TH10C1	On 18/10/2038	Spot Bond	101.98019	9.83267	101.98019	9.80144	0.00	0	0.00			
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.34110	100.00000	2.31868	0.00	0	0.00			
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.41811	102.86169	14.37199	0.00	0	0.00			
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.34110	100.00000	2.31868	0.00	0	0.00			
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.23318	101.66078	10.20802	0.00	0	0.00			
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.11874	101.48088	6.10372	0.00	0	0.00			
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.58505	101.58542	6.56886	0.00	0	0.00			
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.63224	105.94334	6.61532	0.00	0	0.00			
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.51494	101.79445	7.49644	0.00	0	0.00			
THE8C1	On 18/04/2036	Spot Bond	101.88733	7.92707	101.88733	7.90754	0.00	0	0.00			
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.25269	102.87096	12.22225	0.00	0	0.00			
THE9A1	On 18/07/2016	Spot Bond	101.59334	9.94986	101.59334	9.92541	0.00	0	0.00			
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.00328	101.62589	11.97379	0.00	0	0.00			
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.18435	101.64915	10.15932	0.00	0	0.00			
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.73992	101.62589	6.72336	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.84334	101.64915	6.82653			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.89505	101.66078	6.87809			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.02805	101.61194	10.00340			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.18435	101.64915	10.15932			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.72095	101.77704	10.69457			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.41139	101.77704	7.39315			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.72095	101.77704	10.69457			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.49950	101.96303	11.47115			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.44077	102.00952	8.41995			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.45091	101.95141	11.42268			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.30976	102.88090	15.27171			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.51453	102.93896	12.48341			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.45335	102.91574	15.41495			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	41.09323	100.16956	40.99353			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.26615	115.34604	20.21551		49,483,451,160.00		429,000	3,677,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	10.65374	98.42479	10.63382			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	13.80816	113.10271	13.77456		525,022,779,820.00		4,642,000	1,004,840,000.00
TN20	On 17/09/2020	Spot Bond	114.87864	10.61802	114.87864	10.59143		395,774,835,867.84		3,445,156	317,427,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	120.75839	9.11120	120.75839	9.08746			2,294,429,093,617.57	19,000,163	117,640,163.00
TN25	On 19/08/2025	Spot Bond	105.49834	10.97844	105.49834	10.95319			0.00	0	222,700,000.00
TN27	On 14/11/2027	Spot Bond	103.04013	13.05824	103.04013	13.02878			68,315,606,190.00	663,000	11,560,000.00
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.27026	100.87844	6.24055			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.41606	100.89915	6.38566			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.60067	100.92536	6.56938			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.62009	100.92812	6.58871			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.53194	101.05768	7.49620			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	12.76217	101.32571	12.70148			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	23.18701	100.00000	23.00088			400,000,000,000.00	4,000,000	2,000,000.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.00836	100.00000	11.91197			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.29033	100.00000	10.20773			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.36026	10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.35128	9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.35293	100.00000	10.32535			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	58.42499	100.00000	58.31415				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	76.64073	97.58601	76.48401				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	96.66726	68.82883	96.66726	68.70359				0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	95.83141	99.23248	95.58239				0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	87.87855	98.71758	87.67018				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	65.15258	99.76004	65.02919				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	81.19194	98.31631	81.01476				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.20496	114.88602	11.17690				0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	102.88619	104.60170	102.59875				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	39.74225	99.85679	39.64610				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.22819	99.84614	13.19619				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.37635	100.02475	22.32213				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.42999	107.51485	12.40047				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.42901	100.00000	55.29473				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.65183	100.00000	55.51701				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.72610	100.00000	55.59110				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	18.86292	101.12514	18.80345				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	101.16690	11.83620	101.16690	101.16690	11.79886			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	8.82426	101.16870	101.16870	8.79643			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	81.71902	100.00000	100.00000	81.54625			0.00	0	0.00
VOD005	On 28/11/2012	Spot Bond	100.62384	96.02898	100.62384	100.62384	95.77543			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.19534	142.66000	142.66000	8.17546			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.28400	125.92352	125.92352	18.23553			26,569,862,720.00	211,000	139,055,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.19230	235.74310	235.74310	6.16564			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	21.97652	110.71509	110.71509	21.92397			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	13.63631	112.63018	112.63018	13.60325			0.00	0	50,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	12.18816	114.13989	114.13989	12.15829			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.15989	112.54320	112.54320	12.13043			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.11434	112.28516	112.28516	12.08504			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	53.66047	95.75673	95.75673	53.54461			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	44.48178	94.53097	94.53097	44.38779			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.13644	86.34739	86.34739	15.10695			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	34.88071	92.99863	92.99863	34.80761			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.16353	91.84060	91.84060	29.10369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	85.12782	12.50540	85.12782	12.48106			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	21.85597	90.00797	21.81188			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.11047	86.33473	15.08103			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.10571	64.79116	2.10244			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02891	100.00000	0.02885			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.67990	100.00000	19.64256			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.44937	100.00000	18.41437			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.55661	100.00000	16.52520			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.55661	100.00000	16.52520			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.68970	100.00000	14.66183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	14.68970	100.00000	14.66183			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.38219	100.00000	12.35877			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.25979	100.00000	9.24222			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.74700	100.00000	8.73040			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.79022	100.00000	7.77544			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.35881	100.00000	7.34485			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
Total for j-Bonds :								916,616,302,131,971.00	,536,153,464	106 846 697 919.00	
Grand Total:								16,616,581,453,577.00	i36,183,363	06 848 208 021.00	