



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/11/2012

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	8.77340	8.77340	8.74580	8.74580		13.43	96,138,917.20	10,958	331,234.00		
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	825.34330	0.82534	798.30590	0.79831	825.343	14.59	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	1.94330	0.00194	2.50590	0.00251	1.943	14.59	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	775.92680	0.77593	749.01850	0.74902	775.927	14.32	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	2.52680	0.00253	3.21850	0.00322	2.527	14.32	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	677.66260	0.67766	651.10490	0.65110	677.663	13.77	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	4.26260	0.00426	5.30490	0.00530	4.263	13.77	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	533.63100	0.53363	508.16660	0.50817	533.631	13.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	10.23100	0.01023	12.36660	0.01237	10.231	13.25	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	974.27890	0.97428	946.95770	0.94696	974.279	15.40	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.87890	0.00088	1.15770	0.00116	0.879	15.40	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	469.68320	0.46968	445.25360	0.44525	469.683	13.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	16.28320	0.01628	19.45360	0.01945	16.283	13.27	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	443.03990	0.44304	419.14450	0.41914	443.040	13.28	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	19.63990	0.01964	23.34450	0.02334	19.640	13.28	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	726.68330	0.72668	699.93290	0.69993	726.683	14.04	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	3.28330	0.00328	4.13290	0.00413	3.283	14.04	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	318.85160		0.31885	298.44390	0.29844	318.852	13.34	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	45.45160		0.04545	52.64390	0.05264	45.452	13.34	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	246.56140		0.24656	229.11820	0.22912	246.561	13.37	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	73.16140		0.07316	83.31820	0.08332	73.161	13.37	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	487.71500		0.48772	462.96040	0.46296	487.715	13.26	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	14.31500		0.01432	17.16040	0.01716	14.315	13.26	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	157.34410		0.15734	144.77710	0.14478	157.344	13.43	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	133.94410		0.13394	148.97710	0.14898	133.944	13.43	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	135.80230		0.13580	124.76910	0.12477	135.802	13.70	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	162.40230		0.16240	178.96910	0.17897	162.402	13.70	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	399.84320		0.39984	376.96180	0.37696	399.843	13.30	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	26.44320		0.02644	31.16180	0.03116	26.443	13.30	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	100.35930		0.10036	92.04780	0.09205	100.359	14.25	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	226.95930		0.22696	246.24780	0.24625	226.959	14.25	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	73.63080		0.07363	67.52510	0.06753	73.631	14.79	0.00	0	22,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	300.23080		0.30023	321.72510	0.32173	300.231	14.79	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	184.38230		0.18438	170.17810	0.17018	184.382	13.41	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	110.98230		0.11098	124.37810	0.12438	110.982	13.41	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	53.82700		0.05383	49.43180	0.04943	53.827	15.34	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	380.42700		0.38043	403.63180	0.40363	380.427	15.34	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	39.33380		0.03933	36.22170	0.03622	39.334	15.89	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	465.93380		0.46593	490.42170	0.49042	465.934	15.89	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	127.92910		0.12793	117.47990	0.11748	127.929	13.81	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	174.52910		0.17453	191.67990	0.19168	174.529	13.81	0.00	0	100.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	33.99860		0.03400	31.35420	0.03135	33.999	16.22	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	510.59860		0.51060	535.55420	0.53555	510.599	16.22	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	16.97930		0.01698	15.80430	0.01580	16.979	17.86	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	743.57930		0.74358	770.00430	0.77000	743.579	17.86	0.00	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	71.36700		0.07137	65.45440	0.06545	71.367	14.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	307.96700		0.30797	329.65440	0.32965	307.967	14.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	2.00370		0.00200	1.91830	0.00192	2.004	23.12	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,628.60370		1.62860	1,656.11830	1.65612	1,628.604	23.12	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.11530		0.00012	0.10680	0.00011	0.115	23.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,326.71530		2.32672	2,354.30680	2.35431	2,326.715	23.46	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	36.03180		0.03603	33.20850	0.03321	36.032	16.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	492.63180		0.49263	517.40850	0.51741	492.632	16.08	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,123.79600		1.12380	1,096.32740	1.09633	1,123.796	16.21	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.39600		0.00040	0.52740	0.00053	0.396	16.21	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,073.91660		1.07392	1,046.48570	1.04649	1,073.917	15.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.51660		0.00052	0.68570	0.00069	0.517	15.94	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,024.07390		1.02407	996.69110	0.99669	1,024.074	15.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.67390		0.00067	0.89110	0.00089	0.674	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.89120		8.89120	8.86370	8.86370		14.99	15,026,128.00	1,690	41,559.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	521.01270		0.52101	502.57050	0.50257	521.013	13.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	129.81270		0.12981	138.87050	0.13887	129.813	13.75	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	404.99030		0.40499	388.83430	0.38883	404.990	14.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	213.79030		0.21379	225.13430	0.22513	213.790	14.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	333.11720		0.33312	318.51630	0.31852	333.117	14.84	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	291.91720		0.29192	304.81630	0.30482	291.917	14.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	274.97120		0.27497	263.37510	0.26338	274.971	15.39	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	383.77120		0.38377	399.67510	0.39968	383.771	15.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	833.61750		0.83362	809.69760	0.80970	833.618	13.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	42.41750		0.04242	45.99760	0.04600	42.418	13.61	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	178.85590		0.17886	171.24140	0.17124	178.856	16.80	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	637.65590		0.63766	657.54140	0.65754	637.656	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	141.98070		0.14198	136.01560	0.13602	141.981	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	800.78070		0.80078	822.31560	0.82232	800.781	17.62		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	379.64220		0.37964	364.02110	0.36402	379.642	14.53		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	238.44220		0.23844	250.32110	0.25032	238.442	14.53		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	72.39330		0.07239	69.72070	0.06972	72.393	20.25		0.00	0	500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,381.19330		1.38119	1,406.02070	1.40602	1,381.193	20.25		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	53.14370		0.05314	51.44960	0.05145	53.144	21.64		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,711.94370		1.71194	1,737.74960	1.73775	1,711.944	21.64		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	242.68110		0.24268	232.32500	0.23233	242.681	15.79		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	451.48110		0.45148	468.62500	0.46862	451.481	15.79		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	921.88890		0.92189	897.41380	0.89741	921.889	13.61		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	30.68890		0.03069	33.71380	0.03371	30.689	13.61		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	41.32410		0.04132	39.76860	0.03977	41.324	22.74		0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,000.12410		2.00012	2,026.06860	2.02607	2,000.124	22.74		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	87.93250		0.08793	84.46800	0.08447	87.933	19.45		0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,196.73250		1.19673	1,220.76800	1.22077	1,196.733	19.45		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,015.12030		1.01512	988.99220	0.98899	1,015.120	13.93		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	23.92030		0.02392	25.29220	0.02529	23.920	13.93		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	968.30740		0.96831	942.35220	0.94235	968.307	13.77		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	27.10740		0.02711	28.65220	0.02865	27.107	13.77		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.99390		8.99390	8.96720	8.96720		15.85		0.00	0	15,187.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	542.59770		0.54260	527.69840	0.52770	542.598	15.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	298.69770		0.29870	310.49840	0.31050	298.698	15.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	537.80640		0.53781	522.99390	0.52299	537.806	15.04		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	303.90640		0.30391	315.79390	0.31579	303.906	15.04		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	547.43310		0.54743	532.44650	0.53245	547.433	14.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	293.53310		0.29353	305.24650	0.30525	293.533	14.97		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.18640		9.18640	9.16130	9.16130		16.91		45,932,000.00	5,000	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	724.40340		0.72440	711.29430	0.71129	724.403	16.24		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 13/12/2013	Foreign Exchange Future	8.98	Put	515.90340		0.51590	527.89430	0.52789	515.903	16.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	715.47650		0.71548	702.52940	0.70253	715.476	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	529.07650		0.52908	541.22940	0.54123	529.077	16.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	489.47420		0.48947	479.30860	0.47931	489.474	18.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	993.07420		0.99307	1,008.00860	1.00801	993.074	18.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	366.23740		0.36624	358.30070	0.35830	366.237	19.60	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,449.83740		1.44984	1,467.00070	1.46700	1,449.837	19.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	745.13340		0.74513	731.64830	0.73165	745.133	16.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	486.63340		0.48663	498.24830	0.49825	486.633	16.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	825.19270		0.82519	810.30570	0.81031	825.193	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	388.79270		0.38879	399.00570	0.39901	388.793	15.55	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	757.03250		0.75703	743.32890	0.74333	757.033	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	470.63250		0.47063	482.02890	0.48203	470.633	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	704.40910		0.70441	691.66910	0.69167	704.409	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	545.90910		0.54591	558.26910	0.55827	545.909	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,322.82070		1.32282	1,301.55720	1.30156	1,322.821	14.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	136.42070		0.13642	140.25720	0.14026	136.421	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.35210		9.35210	9.32590	9.32590		17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	851.37200		0.85137	838.29650	0.83830	851.372	17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,099.27200		1.09927	1,112.39650	1.11240	1,099.272	17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,323.84870		1.32385	1,306.29000	1.30629	1,323.849	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	421.74870		0.42175	430.39000	0.43039	421.749	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,296.13060		1.29613	1,278.79560	1.27880	1,296.131	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	444.03060		0.44403	452.89560	0.45290	444.031	15.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,269.01660		1.26902	1,251.90290	1.25190	1,269.017	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	466.91660		0.46692	476.00290	0.47600	466.917	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,623.30080		1.62330	1,603.72290	1.60372	1,623.301	15.34	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	271.20080		0.27120	277.82290	0.27782	271.201	15.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future			10.05920		10.05920	10.02770	10.02770		18.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,655.06970		1.65507	1,632.60720	1.63261	1,655.070	17.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	745.86970		0.74587	754.90720	0.75491	745.870	17.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,634.41170		1.63441	1,612.31390	1.61231	1,634.412	17.15	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	775.21170		0.77521	784.61390	0.78461	775.212	17.15	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,614.23250		1.61423	1,592.50000	1.59250	1,614.233	17.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	805.03250		0.80503	814.80000	0.81480	805.033	17.27	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.77340		8.77340	8.74580	8.74580		13.43	0.00	0	1,327.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	95,119.40710		0.95119	92,390.69680	0.92391	95,119.407	15.28	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	99.40710		0.00099	130.69680	0.00131	99.407	15.28	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	90,149.60440		0.90150	87,429.65130	0.87430	90,149.604	15.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	129.60440		0.00130	169.65130	0.00170	129.604	15.01	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	85,190.31900		0.85190	82,481.28110	0.82481	85,190.319	14.75	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	170.31900		0.00170	221.28110	0.00221	170.319	14.75	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	24,570.05460		0.24570	22,822.08750	0.22822	24,570.055	13.28	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	7,230.05460		0.07230	8,242.08750	0.08242	7,230.055	13.28	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	13,580.23170		0.13580	12,476.90790	0.12477	13,580.232	13.70	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	16,240.23170		0.16240	17,896.90790	0.17897	16,240.232	13.70	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	48,659.64900		0.48660	46,170.39170	0.46170	48,659.649	12.99	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	1,319.64900		0.01320	1,590.39170	0.01590	1,319.649	12.99	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	25,244.91730		0.25245	23,465.28600	0.23465	25,244.917	13.27	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	6,904.91730		0.06905	7,885.28600	0.07885	6,904.917	13.27	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.89120		8.89120	8.86370	8.86370		14.99	0.00	0	5.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	37,964.22260		0.37964	36,402.11060	0.36402	37,964.223	14.53	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	23,844.22260		0.23844	25,032.11060	0.25032	23,844.223	14.53	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	37,474.18670		0.37474	35,922.74260	0.35923	37,474.187	14.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	24,354.18670		0.24354	25,552.74260	0.25553	24,354.187	14.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	41,023.19160		0.41023	39,396.74670	0.39397	41,023.192	14.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	20,903.19160		0.20903	22,026.74670	0.22027	20,903.192	14.34		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	38,459.87480		0.38460	36,887.23730	0.36887	38,459.875	14.50		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	23,339.87480		0.23340	24,517.23730	0.24517	23,339.875	14.50		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.99390		8.99390	8.96720	8.96720		15.85		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	54,259.76610		0.54260	52,769.84060	0.52770	54,259.766	15.00		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	29,869.76610		0.29870	31,049.84060	0.31050	29,869.766	15.00		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	53,780.63850		0.53781	52,299.38530	0.52299	53,780.638	15.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	30,390.63850		0.30391	31,579.38530	0.31579	30,390.639	15.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	54,743.30930		0.54743	53,244.65450	0.53245	54,743.309	14.97		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	29,353.30930		0.29353	30,524.65450	0.30525	29,353.309	14.97		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			13.97010		13.97010	13.98300	13.98300		11.06		17,965,548.60	1,286	16,570.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,720.87380		1.72087	1,733.78280	1.73378	1,720.874	15.94		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.77380		0.00077	0.78280	0.00078	0.774	15.94		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,571.10460		1.57110	1,584.01480	1.58401	1,571.105	15.46		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	1.30460		0.00130	1.31480	0.00131	1.305	15.46		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,521.35100		1.52135	1,534.26120	1.53426	1,521.351	15.30		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	1.55100		0.00155	1.56120	0.00156	1.551	15.30		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	552.08910		0.55209	563.00600	0.56301	552.089	11.09		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	31.98910		0.03199	30.00600	0.03001	31.989	11.09		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	200.98310		0.20098	210.06350	0.21006	200.983	11.06		0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	180.88310		0.18088	177.06350	0.17706	180.883	11.06		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,471.64330		1.47164	1,484.55290	1.48455	1,471.643	15.15		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	1.84330		0.00184	1.85290	0.00185	1.843	15.15		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call	622.48910		0.62249	633.70010	0.63370	622.489	11.09		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	22.38910		0.02239	20.70010	0.02070	22.389	11.09		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	107.58750		0.10759	114.82260	0.11482	107.588	11.61		0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	337.48750		0.33749	331.82260	0.33182	337.488	11.61		0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	468.43510		0.46844	478.98990	0.47899	468.435	11.08		0.00	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	48.33510		0.04834	45.98990	0.04599	48.335	11.08	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	354.20300		0.35420	364.23870	0.36424	354.203	11.08	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	84.10300		0.08410	81.23870	0.08124	84.103	11.08	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.15390		14.15390	14.16740	14.16740		12.82	523,694.30	37	4,535.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	919.73340		0.91973	927.35380	0.92735	919.733	12.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	115.83340		0.11583	109.95380	0.10995	115.833	12.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	912.03120		0.91203	919.52360	0.91952	912.031	12.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	118.13120		0.11813	112.12360	0.11212	118.131	12.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	675.04350		0.67504	680.80300	0.68080	675.044	12.37	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	221.14350		0.22114	213.40300	0.21340	221.143	12.37	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	557.26780		0.55727	562.94390	0.56294	557.268	12.57	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	303.36780		0.30337	295.54390	0.29554	303.368	12.57	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	927.46800		0.92747	935.21290	0.93521	927.468	12.08	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	113.56800		0.11357	107.81290	0.10781	113.568	12.08	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	338.25520		0.33826	344.46490	0.34446	338.255	13.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	584.35520		0.58436	577.06490	0.57706	584.355	13.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	787.48350		0.78748	793.55270	0.79355	787.484	12.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	163.58350		0.16358	156.15270	0.15615	163.584	12.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.31450		14.31450	14.32920	14.32920		13.84	0.00	0	261.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	854.90800		0.85491	859.79580	0.85980	854.908	13.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	350.40800		0.35041	340.59580	0.34060	350.408	13.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	577.21990		0.57722	583.04170	0.58304	577.220	14.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	662.71990		0.66272	653.84170	0.65384	662.720	14.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	445.27860		0.44528	451.65680	0.45166	445.279	14.74	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	930.77860		0.93078	922.45680	0.92246	930.779	14.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	325.54170		0.32554	332.27600	0.33228	325.542	15.66	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,311.04170		1.31104	1,303.07600	1.30308	1,311.042	15.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	860.52160		0.86052	865.39520	0.86540	860.522	13.11	0.00	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	346.02160		0.34602	336.19520	0.33620	346.022	13.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,427.38090		1.42738	1,435.49530	1.43550	1,427.381	12.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	112.88090		0.11288	106.29530	0.10630	112.881	12.63	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	866.16610		0.86617	871.02610	0.87103	866.166	13.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	341.66610		0.34167	331.82610	0.33183	341.666	13.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	490.52080		0.49052	496.67110	0.49667	490.521	14.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	826.02080		0.82602	817.47110	0.81747	826.021	14.47	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,348.24960		2.34825	2,362.09620	2.36210	2,348.250	14.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	33.74960		0.03375	32.89620	0.03290	33.750	14.31	0.00	0	699.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.11060		0.11060	0.10950	0.10950		14.85	0.00	0	22,068.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,720.01220		0.02720	2,610.01500	0.02610	2,720.012	24.00	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.01220		0.00000	0.01500	0.00000	0.012	24.00	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,720.36860		0.01720	1,610.44320	0.01610	1,720.369	19.06	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.36860		0.00000	0.44320	0.00000	0.369	19.06	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	737.73990		0.00738	633.65070	0.00634	737.740	15.30	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	17.73990		0.00018	23.65070	0.00024	17.740	15.30	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	233.71010		0.00234	170.15110	0.00170	233.710	14.85	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	173.71010		0.00174	220.15110	0.00220	173.710	14.85	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.11230		0.11230	0.11110	0.11110		16.05	0.00	0	1,893.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	1,280.08970		0.01280	1,171.75570	0.01172	1,280.090	15.64	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	50.08970		0.00050	61.75570	0.00062	50.090	15.64	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	547.86430		0.00548	479.51740	0.00480	547.864	16.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	317.86430		0.00318	369.51740	0.00370	317.864	16.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	2,235.18710		0.02235	2,116.04760	0.02116	2,235.187	17.04	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	5.18710		0.00005	6.04760	0.00006	5.187	17.04	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.15470		11.15470	11.15480	11.15480		11.20	1,204,707.60	108	73,422.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	770.03400		0.77003	770.04220	0.77004	770.034	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	5.33400		0.00533	5.24220	0.00524	5.334	12.45	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	760.21980		0.76022	760.21400	0.76021	760.220	12.39	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	5.51980		0.00552	5.41400	0.00541	5.520	12.39	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	390.04820		0.39005	389.53040	0.38953	390.048	11.12	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	35.34820		0.03535	34.73040	0.03473	35.348	11.12	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	373.80020		0.37380	373.30600	0.37331	373.800	11.12	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	39.10020		0.03910	38.50600	0.03851	39.100	11.12	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	819.20380		0.81920	819.27130	0.81927	819.204	12.78	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	4.50380		0.00450	4.47130	0.00447	4.504	12.78	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	242.40510		0.24241	242.37980	0.24238	242.405	11.16	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	87.70510		0.08771	87.57980	0.08758	87.705	11.16	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	182.64280		0.18264	183.02120	0.18302	182.643	11.19	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	127.94280		0.12794	128.22120	0.12822	127.943	11.19	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	721.03810		0.72104	720.96980	0.72097	721.038	12.13	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	6.33810		0.00634	6.16980	0.00617	6.338	12.13	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	858.64290		0.85864	858.74750	0.85875	858.643	13.04	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	3.94290		0.00394	3.94750	0.00395	3.943	13.04	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	50.56770		0.05057	52.20600	0.05221	50.568	12.18	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	395.86770		0.39587	397.40600	0.39741	395.868	12.18	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	275.99760		0.27600	275.80110	0.27580	275.998	11.15	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	71.29760		0.07130	71.00110	0.07100	71.298	11.15	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	1,654.86150		1.65486	1,654.97420	1.65497	1,654.861	16.90	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.16150		0.00016	0.17420	0.00017	0.161	16.90	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,305.45150		1.30545	1,305.60300	1.30560	1,305.451	15.49	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.75150		0.00075	0.80300	0.00080	0.752	15.49	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.31670		11.31670	11.31650	11.31650		12.76	441,351.30	39	11,418.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	73.84180		0.07384	74.12510	0.07413	73.842	16.34	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,397.14180		1.39714	1,397.62510	1.39763	1,397.142	16.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	513.89410		0.51389	513.42530	0.51343	513.894	12.28	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	187.19410		0.18719	186.92530	0.18693	187.194	12.28	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	507.87630		0.50788	507.38840	0.50739	507.876	12.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	191.17630		0.19118	190.88840	0.19089	191.176	12.30	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	501.91170		0.50191	501.39960	0.50140	501.912	12.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	195.21170		0.19521	194.89960	0.19490	195.212	12.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	526.08190		0.52608	525.65340	0.52565	526.082	12.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	179.38190		0.17938	179.15340	0.17915	179.382	12.25	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.45960		11.45960	11.45890	11.45890		13.58	0.00	0	140.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	567.35580		0.56736	567.48800	0.56749	567.356	13.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	367.75580		0.36776	368.58800	0.36859	367.756	13.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	576.97450		0.57697	577.15800	0.57716	576.974	13.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	357.37450		0.35737	358.25800	0.35826	357.374	13.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	572.14810		0.57215	572.30600	0.57231	572.148	13.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	362.54810		0.36255	363.40600	0.36341	362.548	13.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.72980		11.72980	11.72940	11.72940		14.42	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	937.21960		0.93722	938.13700	0.93814	937.220	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	407.41960		0.40742	408.73700	0.40874	407.420	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	820.59040		0.82059	821.00290	0.82100	820.590	13.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	533.79040		0.53379	534.60290	0.53460	533.790	13.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	798.60540		0.79861	798.90390	0.79890	798.605	13.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	561.80540		0.56181	562.50390	0.56250	561.805	13.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	777.27580		0.77728	777.46270	0.77746	777.276	14.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	590.47580		0.59048	591.06270	0.59106	590.476	14.02	0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.55467		111.55467	111.55825	111.55825			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	564.67000		0.56467	568.25000	0.56825	564.670		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	554.67000		0.55467	558.25000	0.55825	554.670		0.00	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	544.67000		0.54467	548.25000	0.54825	544.670		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			108.91531		108.91531	108.91678	108.91678			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	2,925.31000		2.92531	2,926.78000	2.92678	2,925.310		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	2,915.31000		2.91531	2,916.78000	2.91678	2,915.310		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	2,905.31000		2.90531	2,906.78000	2.90678	2,905.310		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			113.89351		113.89351	113.89466	113.89466			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	903.51000		0.90351	904.66000	0.90466	903.510		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	893.51000		0.89351	894.66000	0.89466	893.510		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	883.51000		0.88351	884.66000	0.88466	883.510		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			481.72100		481.72100	481.27200	481.27200			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.80300		487.80300	487.35000	487.35000			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.83100		428.83100	428.23700	428.23700			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			434.24600		434.24600	433.64500	433.64500			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.08800		9.08800	9.09800	9.09800		10.41	218,112.00	24	9,194.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	789.88450		0.78988	800.08150	0.80008	789.884	13.45	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	1.88450		0.00188	2.08150	0.00208	1.884	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	631.51270		0.63151	641.85290	0.64185	631.513	12.09	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	3.51270		0.00351	3.85290	0.00385	3.513	12.09	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,049.35630		1.04936	1,059.42520	1.05943	1,049.356	15.14	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.55630		0.00056	0.62520	0.00063	0.556	15.14	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	999.52680		0.99953	1,009.61300	1.00961	999.527	14.88	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.72680		0.00073	0.81300	0.00081	0.727	14.88	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	949.74930		0.94975	959.85690	0.95986	949.749	14.62	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.94930		0.00095	1.05690	0.00106	0.949	14.62	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.14120		9.14120	9.15120	9.15120		11.12	0.00	0	4,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	797.17800		0.79718	807.67070	0.80767	797.178	11.14	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	24.57800		0.02458	25.07070	0.02507	24.578	11.14	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	751.84390		0.75184	762.22350	0.76222	751.844	11.08	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	29.24390		0.02924	29.62350	0.02962	29.244	11.08	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	670.91950		0.67092	680.99540	0.68100	670.919	10.97	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	39.71950		0.03972	39.79540	0.03980	39.719	10.97	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	843.16360		0.84316	853.73580	0.85374	843.164	11.20	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	20.56360		0.02056	21.13580	0.02114	20.564	11.20	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.18610		9.18610	9.19700	9.19700			18,372.20	2	136.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	426.10000		0.42610	437.00000	0.43700	426.100		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	446.10000		0.44610	457.00000	0.45700	446.100		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	436.10000		0.43610	447.00000	0.44700	436.100		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			9.23740		9.23740	9.24500	9.24500		12.52	0.00	0	2,150.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	595.46090		0.59546	600.44050	0.60044	595.461	11.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	248.06090		0.24806	245.44050	0.24544	248.061	11.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	589.84390		0.58984	594.77270	0.59477	589.844	11.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	252.44390		0.25244	249.77270	0.24977	252.444	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	584.27350		0.58427	589.14790	0.58915	584.273	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	256.87350		0.25687	254.14790	0.25415	256.873	11.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.59340		9.59340	9.58280	9.58280		14.46	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,477.10770		2.47711	2,468.44860	2.46845	2,477.108	14.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	133.70770		0.13371	135.64860	0.13565	133.708	14.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,434.44990		2.43445	2,425.88490	2.42588	2,434.450	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	141.04990		0.14105	143.08490	0.14308	141.050	14.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,392.08700		2.39209	2,383.61850	2.38362	2,392.087	14.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	148.68700		0.14869	150.81850	0.15082	148.687	14.07	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.76190		8.76190	8.78230	8.78230		13.45	35,047.60	4	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,009.30020		1.00930	1,029.75210	1.02975	1,009.300	16.19	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	1.00020		0.00100	1.05210	0.00105	1.000	16.19	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	959.60690		0.95961	980.06360	0.98006	959.607	15.95	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	1.30690		0.00131	1.36360	0.00136	1.307	15.95	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	910.00480		0.91000	930.46440	0.93046	910.005	15.70	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	1.70480		0.00170	1.76440	0.00176	1.705	15.70	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	434.36020		0.43436	453.71880	0.45372	434.360	13.56	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	22.46020		0.02246	21.41880	0.02142	22.460	13.56	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.86120		8.86120	8.88180	8.88180		13.29	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	390.37780		0.39038	404.58200	0.40458	390.378	13.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	179.17780		0.17918	172.78200	0.17278	179.178	13.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	384.53320		0.38453	398.67120	0.39867	384.533	13.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	183.33320		0.18333	176.87120	0.17687	183.333	13.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	396.28150		0.39628	410.55390	0.41055	396.282	13.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	175.08150		0.17508	168.75390	0.16875	175.082	13.08	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.22360		0.22360	0.20720	0.20720			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	0.28130	0.28130	0.27400	0.27400				0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future	0.00120	0.00120	0.00160	0.00160				0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future	0.00200	0.00200	0.00200	0.00200				0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future	0.36400	0.36400	0.35050	0.35050				0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future	0.00140	0.00140	0.00140	0.00140				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	0.28250	0.28250	0.27570	0.27570				0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future	0.36590	0.36590	0.35250	0.35250				0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future	0.00140	0.00140	0.00140	0.00140				0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future	0.19530	0.19530	0.19080	0.19080				0.00	0	32,250.00
CF CANDO CABY	On 14/12/2012	Can-Do Future	0.21850	0.21850	0.21810	0.21810				0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future	0.05590	0.05590	0.05170	0.05170				0.00	0	52,750.00
CF CANDO CACA	On 20/12/2012	Can-Do Future	5,658.62000	5,658.62000	5,192.68000	5,192.68000				0.00	0	10.00
CF CANDO CACB	On 20/12/2012	Can-Do Future	7,247.35000	7,247.35000	6,969.18000	6,969.18000				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	4,222.37000	4,222.37000	4,286.67000	4,286.67000				0.00	0	10.00
CF CANDO CACE	On 18/03/2013	Can-Do Future	0.10800	0.10800	0.09510	0.09510				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			9.25330		9.25330	9.24880	9.24880		11.97	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	263.63770		0.26364	263.14020	0.26314	263.638	11.52	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	50.33770		0.05034	54.34020	0.05434	50.338	11.52	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	750.86640		0.75087	746.76890	0.74677	750.866	13.60	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	3.16640		0.00317	3.56890	0.00357	3.166	13.60	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	701.46630		0.70147	697.45910	0.69746	701.466	13.16	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	3.76630		0.00377	4.25910	0.00426	3.766	13.16	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	293.21740		0.29322	292.22080	0.29222	293.217	11.43	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	39.91740		0.03992	43.42080	0.04342	39.917	11.43	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	800.37580		0.80038	796.20470	0.79620	800.376	14.04	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	2.67580		0.00268	3.00470	0.00300	2.676	14.04	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.39260		9.39260	9.38830	9.38830		14.11	0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	432.40980		0.43241	435.40890	0.43541	432.410	13.44	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	189.80980		0.18981	197.10890	0.19711	189.810	13.44	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	426.86500		0.42687	429.91350	0.42991	426.865	13.47	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	194.26500		0.19427	201.61350	0.20161	194.265	13.47	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	438.01270		0.43801	440.96330	0.44096	438.013	13.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	185.41270		0.18541	192.66330	0.19266	185.413	13.41	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry			8.74470		8.74470	8.71840	8.71840		13.10	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Call	21.58280		0.02158	19.05390	0.01905	21.583	15.33	0.00	0	20,000.00
DABM USD	On 22/11/2012	Any day expiry	9.00	Put	276.88280		0.27688	300.65390	0.30065	276.883	15.33	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Call	123.08130		0.12308	109.03960	0.10904	123.081	13.25	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.68	Put	58.38130		0.05838	70.63960	0.07064	58.381	13.25	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Call	83.65520		0.08366	75.89110	0.07589	83.655	13.10	0.00	0	0.00
DABM USD	On 22/11/2012	Any day expiry	8.75	Put	88.95520		0.08896	107.49110	0.10749	88.955	13.10	0.00	0	0.00
DABO USD	On 09/11/2012	Any day expiry			8.73620		8.73620	8.71220	8.71220		11.55	0.00	25,000	0.00
DABO USD	On 09/11/2012	Any day expiry	8.67	Call	66.20000		0.06620	53.19650	0.05320	66.200	11.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABO USD	On 09/11/2012	Any day expiry	8.67	Put	0.00000	0.00000	10.99650	0.01100	0.000	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.69	Call	46.20000	0.04620	38.39710	0.03840	46.200	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.69	Put	0.00000	0.00000	16.19710	0.01620	0.000	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.70	Call	36.20000	0.03620	31.74780	0.03175	36.200	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.70	Put	0.00000	0.00000	19.54780	0.01955	0.000	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.71	Call	26.20000	0.02620	26.78240	0.02678	26.200	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.71	Put	0.00000	0.00000	24.58240	0.02458	0.000	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.73	Call	6.20000	0.00620	18.68680	0.01869	6.200	11.55	0.00	0	0.00	
DABO USD	On 09/11/2012	Any day expiry	8.73	Put	0.00000	0.00000	36.48680	0.03649	0.000	11.55	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry			11.10630	11.10630	11.10920	11.10920		9.88	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.09	Call	54.89350	0.05489	63.16940	0.06317	54.894	9.99	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.09	Put	38.59350	0.03859	43.96940	0.04397	38.593	9.99	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.10	Call	49.05110	0.04905	57.30290	0.05730	49.051	9.88	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.10	Put	42.75110	0.04275	48.10290	0.04810	42.751	9.88	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.11	Call	44.66610	0.04467	52.85710	0.05286	44.666	10.02	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.11	Put	48.36610	0.04837	53.65710	0.05366	48.366	10.02	0.00	0	0.00	
DAEU	On 13/11/2012	Any day expiry	11.12	Call	40.61980	0.04062	48.70980	0.04871	40.620	10.16	0.00	5,000	3,500.00	
DAEU	On 13/11/2012	Any day expiry	11.12	Put	54.31980	0.05432	59.50980	0.05951	54.320	10.16	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry			7.11900	7.11900	7.12360	7.12360		11.29	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.13	Call	30.01170	0.03001	35.93920	0.03594	30.012	11.84	0.00	0	3,000.00	
DANZ	On 13/11/2012	Any day expiry	7.13	Put	41.01170	0.04101	42.33920	0.04234	41.012	11.84	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.19	Call	13.14040	0.01314	17.21270	0.01721	13.140	12.96	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.19	Put	84.14040	0.08414	83.61270	0.08361	84.140	12.96	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.20	Call	11.38480	0.01138	15.13680	0.01514	11.385	13.14	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.20	Put	92.38480	0.09238	91.53680	0.09154	92.385	13.14	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.21	Call	9.85350	0.00985	13.29520	0.01330	9.854	13.33	0.00	0	0.00	
DANZ	On 13/11/2012	Any day expiry	7.21	Put	100.85350	0.10085	99.69520	0.09970	100.854	13.33	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 13/11/2012	Any day expiry			8.73730		8.73730	8.71220	8.71220		12.45	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.72	Call	55.72950		0.05573	46.11440	0.04611	55.729	12.78	0.00	0	15,000.00
DAUS	On 13/11/2012	Any day expiry	8.72	Put	38.42950		0.03843	53.91440	0.05391	38.429	12.78	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Call	75.00670		0.07501	61.38970	0.06139	75.007	13.10	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.69	Put	27.70670		0.02771	39.18970	0.03919	27.707	13.10	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Call	68.27510		0.06828	55.31960	0.05532	68.275	12.99	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.70	Put	30.97510		0.03098	43.11960	0.04312	30.975	12.99	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Call	61.84450		0.06184	50.55550	0.05056	61.844	12.88	0.00	0	0.00
DAUS	On 13/11/2012	Any day expiry	8.71	Put	34.54450		0.03454	48.35550	0.04836	34.544	12.88	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry			8.75510		8.75510	8.72830	8.72830		13.39	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Call	1,035.27570		1.03528	1,008.55690	1.00856	1,035.276	17.93	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.72	Put	0.17570		0.00018	0.25690	0.00026	0.176	17.93	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Call	905.48640		0.90549	878.86250	0.87886	905.486	17.00	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	7.85	Put	0.38640		0.00039	0.56250	0.00056	0.386	17.00	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Call	755.99360		0.75599	729.61080	0.72961	755.994	15.75	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.00	Put	0.89360		0.00089	1.31080	0.00131	0.894	15.75	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	8.49	Call	289.21190		0.28921	269.21720	0.26922	289.212	13.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.49	Put	24.11190		0.02411	30.91720	0.03092	24.112	13.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Call	280.99420		0.28099	261.31910	0.26132	280.994	13.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.50	Put	25.89420		0.02589	33.01910	0.03302	25.894	13.22	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Call	272.87620		0.27288	253.52740	0.25353	272.876	13.23	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.51	Put	27.77620		0.02778	35.22740	0.03523	27.776	13.23	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Call	233.89060		0.23389	216.25850	0.21626	233.891	13.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.56	Put	38.79060		0.03879	47.95850	0.04796	38.791	13.26	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Call	130.17700		0.13018	118.49170	0.11849	130.177	13.37	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	8.72	Put	95.07700		0.09508	110.19170	0.11019	95.077	13.37	0.00	0	0.00
DAUS	On 30/11/2012	Any day expiry	9.02	Call	37.98160		0.03798	34.05220	0.03405	37.982	15.24	0.00	0	8,440.00
DAUS	On 30/11/2012	Any day expiry	9.02	Put	302.88160		0.30288	325.75220	0.32575	302.882	15.24	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
DAUS	On 27/12/2012	Any day expiry			8.79200		8.79200	8.76390	8.76390		13.41	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	354.91560		0.35492	333.97830	0.33398	354.916	12.86	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	52.91560		0.05292	60.07830	0.06008	52.916	12.86	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	347.46220		0.34746	326.72160	0.32672	347.462	12.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	55.46220		0.05546	62.82160	0.06282	55.462	12.88	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	340.09380		0.34009	319.55070	0.31955	340.094	12.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	58.09380		0.05809	65.65070	0.06565	58.094	12.90	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	284.32950		0.28433	265.41680	0.26542	284.330	13.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	82.32950		0.08233	91.51680	0.09152	82.330	13.04	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	206.46840		0.20647	190.30430	0.19030	206.468	13.27	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	134.46840		0.13447	146.40430	0.14640	134.468	13.27	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	95.12680		0.09513	87.73220	0.08773	95.127	14.55	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	323.12680		0.32313	343.83220	0.34383	323.127	14.55	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,073.19650		1.07320	1,045.31250	1.04531	1,073.196	14.91	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	1.19650		0.00120	1.41250	0.00141	1.197	14.91	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	943.96510		0.94397	916.23160	0.91623	943.965	14.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	1.96510		0.00197	2.33160	0.00233	1.965	14.08	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	796.23780		0.79624	768.86130	0.76886	796.238	13.51	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	4.23780		0.00424	4.96130	0.00496	4.238	13.51	0.00	0	7,530.00
DAUS	On 29/01/2013	Any day expiry			8.83540		8.83540	8.80690	8.80690		16.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	289.04590		0.28905	272.12350	0.27212	289.046	13.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	173.64590		0.17365	185.22350	0.18522	173.646	13.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	167.86780		0.16787	157.80110	0.15780	167.868	14.87	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	352.46780		0.35247	370.90110	0.37090	352.468	14.87	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	351.36400		0.35136	332.75210	0.33275	351.364	13.46	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	125.96400		0.12596	135.85210	0.13585	125.964	13.46	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	345.32670		0.34533	326.87060	0.32687	345.327	13.49	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	129.92670		0.12993	139.97060	0.13997	129.927	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	7.85	Call	992.89370		0.99289	965.04100	0.96504	992.894	13.84	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	7.49370		0.00749	8.14100	0.00814	7.494	13.84	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	848.26500		0.84826	821.50400	0.82150	848.265	13.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	12.86500		0.01287	14.60400	0.01460	12.865	13.34	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	357.47570		0.35748	338.70940	0.33871	357.476	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	122.07570		0.12208	131.80940	0.13181	122.076	13.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.86790		8.86790	8.84010	8.84010		14.59	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	407.94370		0.40794	390.09940	0.39010	407.944	13.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	160.04370		0.16004	169.99940	0.17000	160.044	13.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	352.97620		0.35298	336.94780	0.33695	352.976	14.23	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	205.07620		0.20508	216.84780	0.21685	205.076	14.23	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	419.69840		0.41970	401.49230	0.40149	419.698	13.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	151.79840		0.15180	161.39230	0.16139	151.798	13.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	228.38530		0.22839	217.38770	0.21739	228.385	15.30	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	380.48530		0.38049	397.28770	0.39729	380.485	15.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	413.78920		0.41379	395.76370	0.39576	413.789	13.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	155.88920		0.15589	165.66370	0.16566	155.889	13.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,032.72690		1.03273	1,006.28580	1.00629	1,032.727	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	14.82690		0.01483	16.18580	0.01619	14.827	13.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	891.20080		0.89120	865.52250	0.86552	891.201	13.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	23.30080		0.02330	25.42250	0.02542	23.301	13.55	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.90050		8.90050	8.87310	8.87310		15.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	270.27460		0.27027	259.18130	0.25918	270.275	15.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	429.77460		0.42977	446.08130	0.44608	429.775	15.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	283.54930		0.28355	271.95990	0.27196	283.549	15.53	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	403.04930		0.40305	418.85990	0.41886	403.049	15.53	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	276.82600		0.27683	265.48680	0.26549	276.826	15.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	416.32600		0.41633	432.38680	0.43239	416.326	15.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Call	273.52800		0.27353	262.31330	0.26231	273.528	15.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	423.02800		0.42303	439.21330	0.43921	423.028	15.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	934.26380		0.93426	910.06250	0.91006	934.264	13.64	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	33.76380		0.03376	36.96250	0.03696	33.764	13.64	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.93650		8.93650	8.90960	8.90960		15.41	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	333.32060		0.33332	321.69320	0.32169	333.321	15.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	436.82060		0.43682	452.09320	0.45209	436.821	15.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	329.88150		0.32988	318.35960	0.31836	329.882	15.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	443.38150		0.44338	458.75960	0.45876	443.382	15.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	326.48430		0.32648	315.06700	0.31507	326.484	15.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	449.98430		0.44998	465.46700	0.46547	449.984	15.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	982.49440		0.98249	957.93470	0.95793	982.494	13.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	45.99440		0.04599	48.33470	0.04833	45.994	13.80	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	340.31370		0.34031	328.47780	0.32848	340.314	15.67	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	423.81370		0.42381	438.87780	0.43888	423.814	15.67	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.00089		111.00089	111.00173	111.00173			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	2,009.11000		2.00911	2,008.27000	2.00827	2,009.110		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	1,989.11000		1.98911	1,988.27000	1.98827	1,989.110		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,999.11000		1.99911	1,998.27000	1.99827	1,999.110		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future			9.04517		88.77782	9.07917	88.49873				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	4,318.11000		4.31811	4,597.20000	4.59720	4,318.110			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	4,229.42000		4.22942	4,508.51000	4.50851	4,229.420			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	4,140.86000		4.14086	4,419.95000	4.41995	4,140.860			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			429.35500		429.35500	428.75800	428.75800				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	36,350.00000		3.63500	42,320.00000	4.23200	36,350.000			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	36,450.00000		3.64500	42,420.00000	4.24200	36,450.000			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	36,550.00000		3.65500	42,520.00000	4.25200	36,550.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.77600		434.77600	434.17300	434.17300				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	17,860.00000		1.78600	11,830.00000	1.18300	17,860.000			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	17,760.00000		1.77600	11,730.00000	1.17300	17,760.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	17,660.00000		1.76600	11,630.00000	1.16300	17,660.000			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			193.99200		193.99200	193.40000	193.40000				0.00	0	608.00
IGOV	On 02/05/2013	Index Future			196.44200		196.44200	195.84200	195.84200				0.00	0	0.00
ILBI	On 07/02/2013	Index Future			516.21900		516.21900	518.08600	518.08600				0.00	0	169.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.93000		95.07000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.92000		95.08000	4.92000	95.08000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.91000		95.09000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.92000		95.08000	4.92000	95.08000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.98000		95.02000	4.98000	95.02000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.21000		94.79000	5.21000	94.79000				0.00	0	800.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.37000		94.63000	5.37000	94.63000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.54000		94.46000	5.54000	94.46000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.14060		7.14060	7.14160	7.14160		9.53		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	853.38820		0.85339	854.49590	0.85450	853.388	13.46		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.08820		0.00009	0.19590	0.00020	0.088	13.46		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	803.45210		0.80345	804.57290	0.80457	803.452	13.31		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.15210		0.00015	0.27290	0.00027	0.152	13.31		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	753.55840		0.75356	754.68140	0.75468	753.558	13.16	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.25840		0.00026	0.38140	0.00038	0.258	13.16	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	691.09140		0.69109	692.18330	0.69218	691.091	12.96	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.49140		0.00049	0.58330	0.00058	0.491	12.96	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	512.15370		0.51215	513.31900	0.51332	512.154	11.39	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	1.55370		0.00155	1.71900	0.00172	1.554	11.39	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.20160		7.20160	7.20260	7.20260		11.02	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	370.99140		0.37099	371.78420	0.37178	370.991	10.87	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	69.39140		0.06939	69.18420	0.06918	69.391	10.87	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	363.74130		0.36374	364.53880	0.36454	363.741	10.88	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	72.14130		0.07214	71.93880	0.07194	72.141	10.88	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	378.31820		0.37832	379.10540	0.37911	378.318	10.87	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	66.71820		0.06672	66.50540	0.06651	66.718	10.87	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			7.19663		107.43634	7.21569	107.29842			0.00	0	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	1,142.39000		1.14239	1,280.31000	1.28031	1,142.390		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	1,068.97000		1.06897	1,206.89000	1.20689	1,068.970		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	995.62000		0.99562	1,133.54000	1.13354	995.620		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.25688		104.83567	7.28614	104.62853			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	1,407.75000		1.40775	1,614.89000	1.61489	1,407.750		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	1,552.13000		1.55213	1,759.27000	1.75927	1,552.130		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Put	1,479.91000		1.47991	1,687.05000	1.68705	1,479.910		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.32734		106.21109	7.36129	105.97658			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	258.73000		0.25873	493.24000	0.49324	258.730		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	189.36000		0.18936	423.87000	0.42387	189.360		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	120.05000		0.12005	354.56000	0.35456	120.050		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.47084		124.69763	5.49090	124.64419		2.16	0.00	0	12,671.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,170.05000		2.17005	2,121.12000	2.12112	2,170.050	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	38.55000		0.03855	43.06000	0.04306	38.550	2.28	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,717.75000		2.71775	2,666.40000	2.66640	2,717.750	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	15.23000		0.01523	17.32000	0.01732	15.230	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,224.01000		3.22401	3,171.46000	3.17146	3,224.010	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	5.48000		0.00548	6.37000	0.00637	5.480	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,351.24000		3.35124	3,298.50000	3.29850	3,351.240	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	4.17000		0.00417	4.87000	0.00487	4.170	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,478.59000		3.47859	3,425.69000	3.42569	3,478.590	2.31	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	3.16000		0.00316	3.70000	0.00370	3.160	2.31	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.48367		119.41913	5.53831	119.28675		2.10	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	537.56000		0.53756	484.78000	0.48478	537.560	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	862.25000		0.86225	941.85000	0.94185	862.250	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	548.23000		0.54823	494.72000	0.49472	548.230	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	848.59000		0.84859	927.46000	0.92746	848.590	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	527.02000		0.52702	474.96000	0.47496	527.020	2.09	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	876.05000		0.87605	956.37000	0.95637	876.050	2.09	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.62156		115.73243	5.63878	115.70004		2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	911.96000		0.91196	897.12000	0.89712	911.960	2.00	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
R157	On 07/11/2013	Bond Future	5.61	Put	933.71000		0.93371	951.26000	0.95126	933.710	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	893.55000		0.89355	878.92000	0.87892	893.550	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	952.94000		0.95294	970.70000	0.97070	952.940	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	902.73000		0.90273	887.99000	0.88799	902.730	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	943.30000		0.94330	960.95000	0.96095	943.300	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			7.67106		125.38966	7.70011	125.10475		13.11	0.00	0	38,005.00
R186	On 07/02/2013	Bond Future	7.00	Call	925.69000		0.92569	879.46000	0.87946	925.690	12.82	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,771.44000		7.77144	8,010.12000	8.01012	7,771.440	12.82	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,573.06000		1.57306	1,500.99000	1.50099	1,573.060	12.92	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,808.08000		5.80808	6,020.92000	6.02092	5,808.080	12.92	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,474.79000		2.47479	2,371.64000	2.37164	2,474.790	13.01	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	4,171.31000		4.17131	4,353.07000	4.35307	4,171.310	13.01	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,213.65000		7.21365	7,005.53000	7.00553	7,213.650	13.44	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1,063.19000		1.06319	1,139.98000	1.13998	1,063.190	13.44	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,523.27000		8.52327	8,297.54000	8.29754	8,523.270	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	743.55000		0.74355	802.73000	0.80273	743.550	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,646.50000		3.64650	3,509.50000	3.50950	3,646.500	13.11	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,874.45000		2.87445	3,022.36000	3.02236	2,874.450	13.11	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	5,078.81000		5.07881	4,908.42000	4.90842	5,078.810	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,905.93000		1.90593	2,020.45000	2.02045	1,905.930	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,897.71000		8.89771	8,667.63000	8.66763	8,897.710	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	671.12000		0.67112	725.95000	0.72595	671.120	13.57	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	8,153.25000		8.15325	7,932.13000	7.93213	8,153.250	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Put	822.87000		0.82287	886.66000	0.88666	822.870	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,300.70000		8.30070	8,077.71000	8.07771	8,300.700	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	790.29000		0.79029	852.21000	0.85221	790.290	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.73980		126.92180	7.77819	126.55255		13.06	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,145.77000		3.14577	3,010.55000	3.01055	3,145.770	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	6,383.07000		6.38307	6,617.10000	6.61710	6,383.070	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,069.93000		3.06993	2,937.11000	2.93711	3,069.930	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	6,507.36000		6.50736	6,743.79000	6.74379	6,507.360	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,107.71000		3.10771	2,973.69000	2.97369	3,107.710	12.95	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	6,445.02000		6.44502	6,680.25000	6.68025	6,445.020	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.92403		124.88263	7.95367	124.61021		14.43	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,223.04000		8.22304	8,077.19000	8.07719	8,223.040	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,167.66000		6.16766	6,294.23000	6.29423	6,167.660	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,272.48000		8.27248	8,126.09000	8.12609	8,272.480	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,127.28000		6.12728	6,253.31000	6.25331	6,127.280	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,384.81000		11.38481	11,208.27000	11.20827	11,384.810	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	4,104.75000		4.10475	4,200.63000	4.20063	4,104.750	14.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,173.72000		8.17372	8,028.42000	8.02842	8,173.720	14.51	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,208.26000		6.20826	6,335.38000	6.33538	6,208.260	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
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			216.45860		216.45860	216.47069	216.47069			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,468.60000		3.46860	3,480.69000	3.48069	3,468.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	213.00	Call	3,458.60000		3.45860	3,470.69000	3.47069	3,458.600		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	3,448.60000		3.44860	3,460.69000	3.46069	3,448.600		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			278.33581		278.33581	278.34472	278.34472			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	654.19000		0.65419	645.28000	0.64528	654.190		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	664.19000		0.66419	655.28000	0.65528	664.190		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	674.19000		0.67419	665.28000	0.66528	674.190		0.00	0	0.00
R197	On 02/05/2013	Bond Future			281.84937		281.84937	281.85839	281.85839			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	540.63000		0.54063	531.61000	0.53161	540.630		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	550.63000		0.55063	541.61000	0.54161	550.630		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	560.63000		0.56063	551.61000	0.55161	560.630		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.01283		107.80283	5.03497	107.76241		1.47	0.00	0	1,560.00
R201	On 07/02/2013	Bond Future	4.98	Call	284.51000		0.28451	267.60000	0.26760	284.510	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	344.50000		0.34450	368.01000	0.36801	344.500	1.47	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,103.00000		1.10300	1,067.49000	1.06749	1,103.000	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	37.63000		0.03763	42.54000	0.04254	37.630	1.54	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,141.11000		2.14111	2,101.02000	2.10102	2,141.110	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	1.49000		0.00149	1.82000	0.00182	1.490	1.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.25	Call	2,229.55000		2.22955	2,189.37000	2.18937	2,229.550	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	1.06000		0.00106	1.30000	0.00130	1.060	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,318.01000		2.31801	2,277.77000	2.27777	2,318.010	1.59	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.75000		0.00075	0.93000	0.00093	0.750	1.59	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.96389	109.12003		5.03286	109.00952		1.26	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	19.45000		0.01945	14.64000	0.01464	19.450	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,498.67000		1.49867	1,604.37000	1.60437	1,498.670	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	20.38000		0.02038	15.37000	0.01537	20.380	1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,483.26000		1.48326	1,588.76000	1.58876	1,483.260	1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	18.56000		0.01856	13.94000	0.01394	18.560	1.19	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,514.11000		1.51411	1,620.00000	1.62000	1,514.110	1.19	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.92138	107.50839		4.94114	107.48670		1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	407.94000		0.40794	398.74000	0.39874	407.940	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	541.33000		0.54133	553.82000	0.55382	541.330	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	412.94000		0.41294	403.67000	0.40367	412.940	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	535.33000		0.53533	547.75000	0.54775	535.330	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	402.98000		0.40298	393.86000	0.39386	402.980	1.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	547.37000		0.54737	559.94000	0.55994	547.370	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
R202	On 07/02/2013	Bond Future			208.38047	208.38047		206.74491	206.74491			0.00	0	50,244.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,390.47000		3.39047	1,754.91000	1.75491	3,390.470		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	3,380.47000		3.38047	1,744.91000	1.74491	3,380.470		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	3,370.47000		3.37047	1,734.91000	1.73491	3,370.470		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future			211.01074		211.01074	209.35498	209.35498				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	29.26000		0.02926	1,685.02000	1.68502	29.260			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	39.26000		0.03926	1,695.02000	1.69502	39.260			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	49.26000		0.04926	1,705.02000	1.70502	49.260			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			5.87735		112.82725	5.89874	112.73759		4.36		0.00	0	15,079.00
R203	On 07/02/2013	Bond Future	5.54	Call	412.62000		0.41262	392.39000	0.39239	412.620	4.28		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,838.69000		1.83869	1,908.12000	1.90812	1,838.690	4.28		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,538.12000		1.53812	1,484.79000	1.48479	1,538.120	4.39		0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	567.68000		0.56768	604.01000	0.60401	567.680	4.39		0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,595.12000		2.59512	2,524.45000	2.52445	2,595.120	4.48		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	225.30000		0.22530	244.29000	0.24429	225.300	4.48		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,943.40000		2.94340	2,868.84000	2.86884	2,943.400	4.50		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	166.21000		0.16621	181.31000	0.18131	166.210	4.50		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,303.71000		3.30371	3,225.86000	3.22586	3,303.710	4.53		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	121.04000		0.12104	132.85000	0.13285	121.040	4.53		0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,392.55000		4.39255	4,308.18000	4.30818	4,392.550	4.61		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	44.61000		0.04461	49.90000	0.04990	44.610	4.61		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,201.05000		5.20105	5,114.00000	5.11400	5,201.050	4.63		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	19.05000		0.01905	21.66000	0.02166	19.050	4.63		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,767.48000		2.76748	2,694.78000	2.69478	2,767.480	4.49		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	193.74000		0.19374	210.70000	0.21070	193.740	4.49		0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.90978		110.04904	5.95039	109.88695		4.29		0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,277.52000		1.27752	1,201.62000	1.20162	1,277.520	4.28		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	1,316.60000		1.31660	1,402.79000	1.40279	1,316.600	4.28		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
R203	On 02/05/2013	Bond Future	5.91	Call	1,297.47000		1.29747	1,220.78000	1.22078	1,297.470	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,296.59000		1.29659	1,381.99000	1.38199	1,296.590	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,257.75000		1.25775	1,182.64000	1.18264	1,257.750	4.28	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,336.81000		1.33681	1,423.79000	1.42379	1,336.810	4.28	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.04467		108.76592	6.06511	108.69368		4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,905.11000		1.90511	1,872.18000	1.87218	1,905.110	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,063.19000		2.06319	2,102.50000	2.10250	2,063.190	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,922.96000		1.92296	1,889.82000	1.88982	1,922.960	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,045.63000		2.04563	2,084.73000	2.08473	2,045.630	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,887.78000		1.88778	1,855.05000	1.85505	1,887.780	4.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,081.29000		2.08129	2,120.80000	2.12080	2,081.290	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			6.16255		110.06923	6.18288	109.96530		5.87	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,647.39000		5.64739	5,550.15000	5.55015	5,647.390	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	63.22000		0.06322	69.91000	0.06991	63.220	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,382.52000		6.38252	6,282.67000	6.28267	6,382.520	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	34.67000		0.03467	38.75000	0.03875	34.670	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,693.94000		8.69394	8,590.66000	8.59066	8,693.940	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	3.96000		0.00396	4.61000	0.00461	3.960	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,923.65000		8.92365	8,820.24000	8.82024	8,923.650	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	3.11000		0.00311	3.63000	0.00363	3.110	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,152.89000		9.15289	9,049.38000	9.04938	9,152.890	6.23	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	2.43000		0.00243	2.85000	0.00285	2.430	6.23	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.20466		111.41411	6.24046	111.23795		6.00	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,085.86000		2.08586	1,995.82000	1.99582	2,085.860	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,617.50000		1.61750	1,703.62000	1.70362	1,617.500	6.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Call	2,112.94000		2.11294	2,022.16000	2.02216	2,112.940	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,595.60000		1.59560	1,680.98000	1.68098	1,595.600	6.02	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,058.97000		2.05897	1,969.67000	1.96967	2,058.970	6.01	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,639.62000		1.63962	1,726.48000	1.72648	1,639.620	6.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.34841		110.24535	6.36785	110.15811		6.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,700.18000		2.70018	2,660.60000	2.66060	2,700.180	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,917.78000		2.91778	2,965.44000	2.96544	2,917.780	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,722.93000		2.72293	2,683.13000	2.68313	2,722.930	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,895.53000		2.89553	2,942.97000	2.94297	2,895.530	6.40	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,534.46000		4.53446	4,480.08000	4.48008	4,534.460	6.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,657.35000		1.65735	1,690.21000	1.69021	1,657.350	6.63	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,677.54000		2.67754	2,638.18000	2.63818	2,677.540	6.39	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,940.16000		2.94016	2,988.04000	2.98804	2,940.160	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			4.97929		102.82001	5.00630	102.79550		0.67	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	119.53000		0.11953	112.21000	0.11221	119.530	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	318.88000		0.31888	336.07000	0.33607	318.880	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	213.21000		0.21321	201.93000	0.20193	213.210	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	194.41000		0.19441	207.64000	0.20764	194.410	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	884.08000		0.88408	860.94000	0.86094	884.080	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	8.82000		0.00882	10.19000	0.01019	8.820	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	927.09000		0.92709	903.73000	0.90373	927.090	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	7.07000		0.00707	8.22000	0.00822	7.070	1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	970.40000		0.97040	946.84000	0.94684	970.400	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	6.05	Put	5.64000		0.00564	6.59000	0.00659	5.640	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.86787		104.07630	5.00171	103.98488		0.54	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	26.39000		0.02639	20.06000	0.02006	26.390	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,038.33000		1.03833	1,123.42000	1.12342	1,038.330	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	26.95000		0.02695	20.51000	0.02051	26.950	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,031.94000		1.03194	1,116.92000	1.11692	1,031.940	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	25.84000		0.02584	19.63000	0.01963	25.840	1.00	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,044.73000		1.04473	1,129.94000	1.12994	1,044.730	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.24660		102.98317	4.27963	102.97725		0.16	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	414.50000		0.41450	412.08000	0.41208	414.500	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	404.93000		0.40493	408.43000	0.40843	404.930	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	415.40000		0.41540	412.97000	0.41297	415.400	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	404.04000		0.40404	407.53000	0.40753	404.040	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	413.60000		0.41360	411.18000	0.41118	413.600	1.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	405.83000		0.40583	409.33000	0.40933	405.830	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			6.47999		104.79438	6.49452	104.71231		7.25	0.00	0	6,841.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,490.19000		6.49019	6,414.18000	6.41418	6,490.190	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	76.20000		0.07620	82.26000	0.08226	76.200	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,188.87000		7.18887	7,110.88000	7.11088	7,188.870	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	46.60000		0.04660	50.68000	0.05068	46.600	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,196.12000		9.19612	9,115.14000	9.11514	9,196.120	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	9.67000		0.00967	10.76000	0.01076	9.670	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,446.01000		9.44601	9,364.85000	9.36485	9,446.010	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	7.80000		0.00780	8.71000	0.00871	7.800	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,695.42000		9.69542	9,614.11000	9.61411	9,695.420	7.63	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	6.27000		0.00627	7.03000	0.00703	6.270	7.63	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.53136		106.07479	6.55893	105.92389		7.36	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
R207	On 02/05/2013	Bond Future	6.45	Call	1,935.76000		1.93576	1,870.74000	1.87074	1,935.760	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,382.63000		2.38263	2,468.51000	2.46851	2,382.630	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,961.61000		1.96161	1,895.98000	1.89598	1,961.610	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,353.43000		2.35343	2,438.70000	2.43870	2,353.430	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,910.11000		1.91011	1,845.70000	1.84570	1,910.110	7.35	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,412.07000		2.41207	2,498.56000	2.49856	2,412.070	7.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.68688		105.16118	6.69976	105.09580		7.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,291.60000		3.29160	3,262.27000	3.26227	3,291.600	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,225.00000		3.22500	3,261.05000	3.26105	3,225.000	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,317.23000		3.31723	3,287.74000	3.28774	3,317.230	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,199.91000		3.19991	3,235.80000	3.23580	3,199.910	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,266.07000		3.26607	3,236.90000	3.23690	3,266.070	7.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,250.23000		3.25023	3,286.44000	3.28644	3,250.230	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			6.66225		103.03681	6.68672	102.88471		8.51	0.00	0	20,445.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,977.14000		7.97714	7,832.63000	7.83263	7,977.140	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	64.30000		0.06430	71.89000	0.07189	64.300	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,247.57000		8.24757	8,102.07000	8.10207	8,247.570	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	54.28000		0.05428	60.88000	0.06088	54.280	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,436.44000		12.43644	12,284.80000	12.28480	12,436.440	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	2.46000		0.00246	2.92000	0.00292	2.460	8.98	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	376.86000		0.37686	357.49000	0.35749	376.860	8.29	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,603.56000		4.60356	4,736.29000	4.73629	4,603.560	8.29	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	6,796.39000		6.79639	6,657.70000	6.65770	6,796.390	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	7.78	Put	130.22000	0.13022	143.63000	0.14363	130.220	8.98	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Call	7,169.85000	7.16985	7,029.03000	7.02903	7,169.850	8.98	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.85	Put	104.76000	0.10476	116.04000	0.11604	104.760	8.98	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Call	7,707.25000	7.70725	7,563.84000	7.56384	7,707.250	8.98	0.00	0	0.00	
R208	On 07/02/2013	Bond Future	7.95	Put	75.92000	0.07592	84.61000	0.08461	75.920	8.98	0.00	0	0.00	
R208	On 02/05/2013	Bond Future			6.71214	100.90263	6.74837	100.68323		8.89	0.00	0	47.00	
R208	On 02/05/2013	Bond Future	6.66	Call	2,313.03000	2.31303	2,213.73000	2.21373	2,313.030	8.87	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.66	Put	2,629.83000	2.62983	2,749.93000	2.74993	2,629.830	8.87	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Call	2,255.45000	2.25545	2,157.86000	2.15786	2,255.450	8.86	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.64	Put	2,694.09000	2.69409	2,815.90000	2.81590	2,694.090	8.86	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Call	2,284.13000	2.28413	2,185.69000	2.18569	2,284.130	8.87	0.00	0	0.00	
R208	On 02/05/2013	Bond Future	6.65	Put	2,661.82000	2.66182	2,782.78000	2.78278	2,661.820	8.87	0.00	0	0.00	
R208	On 07/11/2013	Bond Future			6.86251	100.14397	6.88692	100.00506		9.71	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	3,709.84000	3.70984	3,645.12000	3.64512	3,709.840	9.67	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	4,009.47000	4.00947	4,083.66000	4.08366	4,009.470	9.67	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	5,918.65000	5.91865	5,832.29000	5.83229	5,918.650	9.94	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	2,367.95000	2.36795	2,420.50000	2.42050	2,367.950	9.94	0.00	0	230.00	
R208	On 07/11/2013	Bond Future	6.79	Call	3,654.92000	3.65492	3,590.85000	3.59085	3,654.920	9.67	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	4,068.96000	4.06896	4,143.80000	4.14380	4,068.960	9.67	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	3,682.32000	3.68232	3,617.93000	3.61793	3,682.320	9.67	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	4,039.13000	4.03913	4,113.65000	4.11365	4,039.130	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			8.41493	80.40155	8.44832	80.12303		15.89	0.00	0	11,551.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.63	Call	3,494.85000		3.49485	3,336.45000	3.33645	3,494.850	15.96	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,727.69000		1.72769	1,847.81000	1.84781	1,727.690	15.96	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,530.20000		4.53020	4,344.80000	4.34480	4,530.200	16.06	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	1,175.32000		1.17532	1,268.44000	1.26844	1,175.320	16.06	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,201.26000		5.20126	5,001.19000	5.00119	5,201.260	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	918.59000		0.91859	997.04000	0.99704	918.590	16.12	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,842.88000		5.84288	5,630.59000	5.63059	5,842.880	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	725.64000		0.72564	791.87000	0.79187	725.640	16.17	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,081.46000		6.08146	5,865.04000	5.86504	6,081.460	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	664.45000		0.66445	726.55000	0.72655	664.450	16.19	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,490.07000		5.49007	5,284.29000	5.28429	5,490.070	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	826.18000		0.82618	898.92000	0.89892	826.180	16.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,783.62000		5.78362	5,572.39000	5.57239	5,783.620	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	741.63000		0.74163	808.92000	0.80892	741.630	16.16	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.48101		78.24210	8.52146	77.90926		19.86	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,612.93000		2.61293	2,499.67000	2.49967	2,612.930	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,658.03000		6.65803	6,877.61000	6.87761	6,658.030	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,552.74000		2.55274	2,441.45000	2.44145	2,552.740	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,776.75000		6.77675	6,998.30000	6.99830	6,776.750	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,582.73000		2.58273	2,470.45000	2.47045	2,582.730	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,717.21000		6.71721	6,937.77000	6.93777	6,717.210	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.65097		77.14230	8.68540	76.86789		22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,393.02000		7.39302	7,245.79000	7.24579	7,393.020	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,138.23000		6.13823	6,265.41000	6.26541	6,138.230	22.21	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,329.72000		10.32972	10,150.15000	10.15015	10,329.720	22.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,987.57000		3.98757	4,082.41000	4.08241	3,987.570	22.78	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,312.74000		7.31274	7,166.52000	7.16652	7,312.740	22.19	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,213.99000		6.21399	6,342.18000	6.34218	6,213.990	22.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	7,352.84000		7.35284	7,206.11000	7.20611	7,352.840	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,176.01000		6.17601	6,303.69000	6.30369	6,176.010	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			160.33406		160.33406	159.72147	159.72147			0.00	0	1,264.00
R210	On 07/02/2013	Bond Future	156.99	Call	3,344.06000		3.34406	2,731.47000	2.73147	3,344.060		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	3,334.06000		3.33406	2,721.47000	2.72147	3,334.060		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	3,324.06000		3.32406	2,711.47000	2.71147	3,324.060		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			160.50999		160.50999	159.88981	159.88981			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	630.01000		0.63001	1,250.19000	1.25019	630.010		0.00	0	0.00
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	640.01000		0.64001	1,260.19000	1.26019	640.010		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	650.01000		0.65001	1,270.19000	1.27019	650.010		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			124.25583		124.25583	124.26325	124.26325			0.00	0	703.00
R211	On 07/02/2013	Bond Future	122.99	Call	1,265.83000		1.26583	1,273.25000	1.27325	1,265.830		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	123.00	Call	1,255.83000		1.25583	1,263.25000	1.26325	1,255.830		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	1,245.83000		1.24583	1,253.25000	1.25325	1,245.830		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			125.82433		125.82433	125.83197	125.83197			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	134.33000		0.13433	141.97000	0.14197	134.330		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	124.33000		0.12433	131.97000	0.13197	124.330		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	114.33000		0.11433	121.97000	0.12197	114.330		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			129.46108		129.46108	129.03744	129.03744			0.00	0	3,165.00
R212	On 07/02/2013	Bond Future	128.99	Call	471.08000		0.47108	47.44000	0.04744	471.080		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	461.08000		0.46108	37.44000	0.03744	461.080		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	451.08000		0.45108	27.44000	0.02744	451.080		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			131.09532		131.09532	130.66653	130.66653			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	5.32000		0.00532	0.00000	0.00000	5.320		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	423.47000	0.42347	0.000		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	4.68000		0.00468	433.47000	0.43347	4.680		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	14.68000		0.01468	443.47000	0.44347	14.680		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			8.22446		91.77404	8.27877	91.31227		15.90	0.00	0	7,169.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,410.97000		6.41097	6,062.42000	6.06242	6,410.970	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	909.01000		0.90901	1,022.23000	1.02223	909.010	16.20	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,714.02000		6.71402	6,357.68000	6.35768	6,714.020	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	825.00000		0.82500	930.43000	0.93043	825.000	16.23	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,021.01000		7.02101	6,657.22000	6.65722	7,021.010	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	747.60000		0.74760	845.58000	0.84558	747.600	16.25	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,331.34000		7.33134	6,960.46000	6.96046	7,331.340	16.27	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	676.18000		0.67618	767.07000	0.76707	676.180	16.27	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.29191		89.36071	8.35456	88.83577		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,678.49000		2.67849	2,492.00000	2.49200	2,678.490	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	6,424.79000		6.42479	6,763.24000	6.76324	6,424.790	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,615.92000		2.61592	2,432.63000	2.43263	2,615.920	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,541.24000		6.54124	6,882.89000	6.88289	6,541.240	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,647.09000		2.64709	2,462.20000	2.46220	2,647.090	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,482.84000		6.48284	6,822.89000	6.82289	6,482.840	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.47144		88.15970	8.52864	87.69702		18.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,094.24000		7.09424	6,844.71000	6.84471	7,094.240	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,979.60000		5.97960	6,192.75000	6.19275	5,979.600	18.74	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,012.21000		7.01221	6,764.47000	6.76447	7,012.210	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,057.17000		6.05717	6,272.11000	6.27211	6,057.170	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,053.18000		7.05318	6,804.54000	6.80454	7,053.180	18.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,018.28000		6.01828	6,232.32000	6.23232	6,018.280	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			8.44440		82.19525	8.47260	81.94692			0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	1,268.40000		1.26840	1,020.07000	1.02007	1,268.400		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	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	1,354.28000	1.35428	1,105.95000	1.10595	1,354.280	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	1,439.99000	1.43999	1,191.66000	1.19166	1,439.990	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			1.40120	1.40120	1.39700	1.39700	13.56	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,232.13510	0.22321	2,190.17410	0.21902	2,232.135	17.57	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.13510	0.00001	0.17410	0.00002	0.135	17.57	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,732.79980	0.17328	1,691.02250	0.16910	1,732.800	16.05	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.79980	0.00008	1.02250	0.00010	0.800	16.05	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,236.84520	0.12368	1,196.10900	0.11961	1,236.845	14.69	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	4.84520	0.00048	6.10900	0.00061	4.845	14.69	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	650.55130	0.06506	616.59460	0.06166	650.551	13.15	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	38.55130	0.00386	46.59460	0.00466	38.551	13.15	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	564.07760	0.05641	532.33120	0.05323	564.078	12.91	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	52.07760	0.00521	62.33120	0.00623	52.078	12.91	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.40810	1.40810	1.40390	1.40390	14.58	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,176.34620	0.11763	1,140.83260	0.11408	1,176.346	13.71	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	95.34620	0.00953	101.83260	0.01018	95.346	13.71	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,095.63020	0.10956	1,061.18420	0.10612	1,095.630	13.74	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	114.63020	0.01146	122.18420	0.01222	114.630	13.74	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,259.60330	0.12596	1,223.11420	0.12231	1,259.603	13.68	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	78.60330	0.00786	84.11420	0.00841	78.603	13.68	0	0.00
Total for Derivatives :										177,503,878.80	49,148	1 474 306.00

i-Bonds

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	100.19948	12.60297	100.19948	12.57206				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	18.76030	111.91291	18.71429				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	9.70892	100.28788	9.68508				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.15148	107.66087	10.12736				0.00	0	51,000,000.00
AB06	On 27/03/2015	Spot Bond	103.39172	21.56395	103.39172	21.51436			39,082,070,160.00		378,000	17,139,000.00
AB07	On 07/03/2014	Spot Bond	104.36845	40.29194	104.36845	40.19857				0.00	0	10,720,000.00
AB08	On 03/05/2017	Spot Bond	101.36321	9.32472	101.36321	9.30186				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	10.89207	113.91613	10.86497				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	61.68455	100.27783	61.53311				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	57.47332	211.62296	57.28820				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	24.73358	129.44081	24.66348				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	4.36187	262.36064	4.34194				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.84946	23.27053	100.84946	23.21373				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	42.35230	100.44837	42.24816				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.14196	100.42180	13.10965				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.47062	100.43468	8.44979				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	7.99909	100.45423	7.97942				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.06655	100.46712	8.04671				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	111.10270	23.38012	111.10270	23.32311			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	22.74812	103.51808	22.69066			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	28.68936	105.34380	28.62237		26,335,950,000.00		250,000	241,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	29.52270	101.94970	29.44912			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	23.11923	101.07971	23.06206			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	11.75764	99.99989	11.72915			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	11.59283	100.00000	11.50581			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	2.89821	100.00000	2.87645			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	83.23188	103.66357	83.04655			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	56.36967	107.24687	56.23612		11,368,168,220.00		106,000	1,785,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	62.55340	102.43496	62.39687			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	100.84852	100.00000	100.57888			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	99.81785	100.00000	99.63636			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	99.45488	100.85053	98.91569			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	57.53830	211.08307	57.35324			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	32.10662	133.30786	32.01357			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	17.98425	119.08892	17.93644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	109.87287	7.72388	109.87287	7.70461			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	20.74609	118.65286	20.69364			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	15.68790	99.88052	15.64994			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	11.59990	100.32050	11.57171			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.07055	100.26386	11.04338			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	10.85336	100.35503	14.34507			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.36681	104.30633	6.35171			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	23.99497	100.00000	23.86731			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	2.94660	158.84518	2.93692			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	12.52242	152.12037	12.48276			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.31871	164.13952	4.30425			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	100.06822	141.35498	99.78915			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	161.61787	2.83059	161.61787	2.82115			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	57.48160	211.55410	57.29649			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	57.47214	211.63281	57.28702			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	74.83225			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.38759	69.59203	6.37837			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.38759	69.59203	6.37837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On 04/03/2013	Spot Bond	100.66669	96.76430	100.66669	96.51005			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	10.71050	84.61000	10.69252			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	16.32658	93.01000	16.29719			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	11.52267	100.38164	11.49435			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	14.46926	95.94000	14.44262			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	13.55743	94.42000	13.53249			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	12.69002	95.33000	12.66644			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	26.97721	89.17000	26.92935			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	25.00162	92.44000	24.95593			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	9.62009	100.10161	9.59003			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	9.45954	99.93416	9.43003			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	90.18000	24.46532	90.18000	24.42143			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	20.39980	122.92857	20.36156			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	17.88619	111.67000	17.86447			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	20.73912	97.51000	20.69973			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	20.35507	95.63000	20.31695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	97.02000	19.64975	97.02000	19.61256			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	7.96802	100.23447	7.94282			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	19.37593	119.76186	19.32576			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	69.03049	94.20000	68.90508			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	9.67012	99.90991	9.62762			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	17.83042	94.15000	17.79741			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	16.62000	94.84000	16.58907			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	2.81191	99.13676	2.79885			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.06974	143.60519	2.06359			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	3.03300	186.40405	3.01137			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.23906	100.00000	13.21374			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	10.99976	111.64771	10.97284		20,543,178,640.00	184,000	6,965,000.00	
ABS5	On 01/05/2015	Spot Bond	108.15845	18.88295	108.15845	18.83790		24,119,334,350.00	223,000	6,477,000.00	
ABS6	On 01/06/2020	Spot Bond	102.54996	11.81789	102.54996	11.79118		28,098,689,040.00	274,000	9,334,000.00	
ABS7	On 11/09/2026	Spot Bond	94.96915	10.63279	94.96915	10.60999			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	108.39757	14.99427	108.39757	14.95844			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	122.68013	31.21488	122.68013	31.13089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	4.00000	120.40233	4.00000	120.37960			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	266.98405	4.32378	266.98405	4.30379			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	120.37770	5.02485	120.37770	5.01159			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	121.95151	3.27561	121.95151	3.26688			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	56.32367	99.40204	56.18795			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	92.41934	100.37243	92.18808			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	62.36984	100.40649	62.21654			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.38748	100.00000	20.33810			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	66.04890	100.91878	65.88581			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	86.11683	99.79614	85.91966			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	66.04890	100.91878	65.88581			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.24381	82.29302	101.24381	82.11034			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	74.71204	107.32702	74.53781			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	108.29483	21.91993	108.29483	21.86759			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	20.44949	101.29798	20.39938			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	20.71931	101.33324	20.66853			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	24.53917	101.83296	24.47875			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	62.13161	100.38145	61.97892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.37804	62.09911	100.37804	61.94652				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	20.17955	101.26271	20.13011				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	7.91580	53.29666	7.90654				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	84.16830	100.00000	83.97787				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	84.16830	100.00000	83.97787				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	45.62790	100.96976	45.51641				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	42.16127	100.25039	42.05891				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	13.87620	100.00000	13.84988				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	13.87620	100.00000	13.84988				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	62.53228	100.42346	62.37856				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.44432	17.71332	100.44432	17.66976				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	18.56669	100.49129	18.52103				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	17.33273	100.42335	17.29012				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	17.58989	100.43752	17.54665				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	17.70303	100.44375	17.65950				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	11.59641	101.50954	11.57056				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083		On 30/07/2017	Spot Bond	101.50954	11.59641	101.50954	11.57056		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	101.51908	11.65662	101.51908	11.63064		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.41204	13.85594	100.41204	13.82188		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	101.51908	11.65662	101.51908	11.63064		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	101.49999	11.53619	101.49999	11.51048		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	78.26156	33.29278	78.26156	33.24024		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.40403	22.11036	100.40403	22.05601		0.00	0	0.00
ACL090		On 20/12/2012	Spot Bond	100.37805	92.46448	100.37805	92.23369		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.39793	42.61122	100.39793	42.50650		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.28977	13.57200	100.28977	13.53868		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.39793	42.61122	100.39793	42.50650		0.00	0	0.00
ACL094		On 20/12/2012	Spot Bond	100.37805	92.46448	100.37805	92.23369		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.42907	8.80043	100.42907	8.77880		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.44304	8.79404	100.44304	8.77242		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.44869	8.80639	100.44869	8.78474		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.43737	8.57926	100.43737	8.55817		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.36953	42.23699	100.36953	42.13320		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.41205	9.03211	100.41205	9.00990		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101	On 18/01/2013	Spot Bond	99.88150	86.27323	99.88150	86.07326				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	58.94771	99.98291	58.80493				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	86.27323	99.88150	86.07326				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	10.77807	108.24656	10.74974				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	42.34924	100.37811	42.24518				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	44.12195	104.10799	44.02157				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	38.11247	101.33364	38.01903				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	7.59347	101.54682	7.57482				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.54167	102.38458	7.52301				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.26260	100.00000	8.24692				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	38.52566	101.42788	38.43114				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.68481	100.00000	4.67443				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.46242	100.00000	4.45244				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	12.64739	71.11496	12.62880				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.50215	132.65083	2.49512				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.59879	132.65812	2.59150				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.33637	100.42332	8.31587				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	100.93790	30.41103	100.93790	30.33674			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	30.41103	100.93790	30.33674			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	38.52566	101.42788	38.43114			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	31.56685	100.82870	31.48982			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	30.21444	100.40912	30.14018			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	30.16143	100.40572	30.08730			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.09633	101.67963	8.07621			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	12.21207	100.74141	12.18196			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.08507	101.67956	8.06497			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.30046	102.34980	11.27510			0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	92.64269	100.42347	92.41135			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	102.41855	11.35253	102.41855	11.32705			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	22.14972	100.57096	22.09520		100,570,960,000.00	1,000,000	1,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.76241	10.99104	100.76241	10.96394			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	100.26297	10.34075	100.26297	10.31537			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.35533	100.42504	8.33479			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	50.57270	101.60514	50.44706			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	41.83416	100.61305	41.74996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On 20/03/2014	Spot Bond	100.35023	41.71186	100.35023	41.62810				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.17018	100.41612	10.14976				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	37.02071	101.07263	36.93017				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	21.04730	100.37072	21.00502				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	20.88626	100.36105	20.84432				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	21.19884	100.37982	21.15625				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.14858	100.41498	10.12819				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	9.77042	100.39511	9.75079				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	21.07571	100.37243	21.03338				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	21.17989	100.37868	21.13735				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.13489	100.58046	11.11712				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.38479	15.52329	100.38479	15.49211				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	21.12307	100.37527	21.08064				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	32.02429	100.52552	31.94548				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	20.97855	100.96473	20.92672				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	42.10567	100.34943	42.00222				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.03564	109.48099	10.01860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	100.41322	9.59962	100.41322	9.57602		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.04527	3.67702	103.04527	3.67080		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.37811	21.66332	100.37811	21.61009		0.00	0	0.00
ACL171		On 30/11/2012	Spot Bond	100.00000	100.58816	100.00000	100.32484		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.37910	16.53007	100.37910	16.48945		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.39881	9.52273	100.39881	9.49933		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.41280	8.54642	100.41280	8.52542		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.38479	7.97991	100.38479	7.96030		0.00	0	0.00
ACL176		On 30/11/2012	Spot Bond	100.00000	100.63845	100.00000	100.37500		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.37751	60.85349	100.37751	60.66079		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.41000	29.99652	100.41000	29.90150		0.00	0	0.00
ACL179		On 30/11/2012	Spot Bond	100.00000	100.23130	100.00000	99.96891		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.39600	16.68512	100.39600	16.63227		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.42679	9.39588	100.42679	9.36612		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.39881	8.89533	100.39881	8.86717		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.41560	7.81466	100.41560	7.78990		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.40776	9.05554	100.40776	9.02686		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	101.11287	7.38650	101.11287	7.36295		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	100.39293	4.30597	100.39293	4.29233				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.41672	0.13462	100.41672	0.13419				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.42399	0.13456	100.42399	0.13413				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.31940	56.60115	100.31940	56.34606				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.32262	56.60030	100.32262	56.34521				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.00000	10.55587	100.00000	10.49122				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.00000	7.03724	100.00000	6.99414				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.00000	0.03578	100.00000	0.03555				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.00000	0.03578	100.00000	0.03555				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.00000	2.03111	100.00000	2.01720				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.00000	1.34237	100.00000	1.33285				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.00000	1.99489	100.00000	1.98024				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.00000	1.86683	100.00000	1.84970				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.00000	1.77156	100.00000	1.75276				0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	96.29584	103.90964	96.04393				0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	96.26958	103.89068	96.01779				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	74.22399	102.86773	74.07608				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	2.78757	100.00000	2.78082			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	23.06296	100.89131	23.00665			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	23.82597	100.99451	23.76773			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	24.33421	101.06323	24.27469			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	21.51665	100.00000	21.35515			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	22.73534	100.00000	22.56469			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	24.36026	100.00000	24.17741			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	9.87573	104.59347	9.85280			0.00	0	5,279,000.00
AIR02	On 30/04/2023	Spot Bond	122.89930	9.89045	122.89930	9.86446			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.40250	100.00000	31.32642			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	113.22249	15.90408	113.22249	15.86470		5,208,234,540.00	46,000	9,508,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.05326	100.00000	29.98045			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.09122	100.00000	12.06431			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.31824	151.06546	3.30775			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	33.51296	125.57279	33.42433			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	45.33495	100.00000	44.99467			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	10.98081	100.26923	10.95414			0.00	0	35,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	108.77896	10.55752	108.77896	108.77896	10.53235			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.90066	20.59909	99.90066	99.90066	20.53483			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	9.66730	99.89602	99.89602	9.63715			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	41.41035	100.00000	100.00000	41.28106			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	18.32128	112.73330	112.73330	18.27634			12,738,862,900.00	113,000	109,000.00
BAW3	On 02/10/2017	Spot Bond	100.19041	9.97068	100.19041	100.19041	9.94648			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	63.01636	100.45105	100.45105	62.86140			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	55.42389	102.32887	102.32887	55.29751			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	29.29328	100.17231	100.17231	29.22221			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	28.24244	103.90134	103.90134	28.17759			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	11.51444	108.14051	108.14051	11.48712			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.25961	37.78985	101.25961	101.25961	37.69727			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	18.23920	104.66313	104.66313	18.19319			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	62.37085	100.27024	100.27024	62.21938			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	20.63327	102.35861	102.35861	20.58224			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	20.62326	102.28416	102.28416	20.57228			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	14.44350	100.27011	100.27011	14.40842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	102.23278	17.57515	102.23278	17.53172				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	13.48555	103.79822	13.45177				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	16.68636	100.27685	16.64584				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	16.68636	100.27685	16.64584				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	16.68635	100.27691	16.64583				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	17.37402	101.50925	17.33137				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	18.25745	102.45999	18.21225				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	20.63327	102.35861	20.58224				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	15.74365	102.86494	15.70453				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.10989	102.39307	12.07992				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.12293	100.26206	14.08863				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.25556	12.85283	100.25556	12.82162				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	12.85283	100.25556	12.82162				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	31.21746	100.24109	31.14167				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	90.16890	100.18420	89.95180				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	19.16406	100.00000	19.11763				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	15.41383	100.92479	15.36532				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	16.26616	100.32752	16.21523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	99.23300	13.98796	99.23300	13.94457			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.83225	99.11456	1.82657			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.10975	100.00000	2.10037			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	54.02093	100.18154	53.78041			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	6.97811	100.00000	6.94411			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	21.29981	104.64060	21.24608			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	18.43407	103.89800	18.38786			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	17.48093	102.66503	17.43758			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	16.94420	100.33517	16.89115			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.71772	100.00000	5.70691			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.84544	100.00000	20.79493			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.97168	100.00000	18.92573			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.71092	100.00000	11.68254			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.71092	100.00000	11.68254			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.15906	100.00000	14.12476			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.26858	100.00000	12.23886			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	87.45145	100.44416	87.03140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	100.27701	32.21190	100.27701	32.13281	0.00	0	0.00			
BCP2	On 30/09/2015	Spot Bond	100.28373	20.05353	100.28373	20.00429	0.00	0	0.00			
BCP62U	On 16/11/2012	Spot Bond	100.00000	99.45504	100.00000	99.18478	0.00	0	0.00			
BCP63U	On 07/12/2012	Spot Bond	100.00000	94.07216	100.00000	93.83033	0.00	0	0.00			
BCP64U	On 24/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403	0.00	0	0.00			
BD0202	On 31/12/2018	Spot Bond	165.86185	2.82007	165.86185	2.81083	0.00	0	0.00			
BD0205	On 28/04/2028	Spot Bond	134.98268	8.62513	134.98268	8.60497	0.00	0	0.00			
BD0206	On 02/03/2028	Spot Bond	135.23863	9.86531	135.23863	9.84222	0.00	0	0.00			
BD0302	On 18/04/2028	Spot Bond	98.54987	8.74442	98.54987	8.72519	0.00	0	0.00			
BD310A	On 08/05/2014	Spot Bond	101.43384	38.29858	101.43384	38.20462	0.00	0	0.00			
BD310B	On 03/07/2013	Spot Bond	100.16538	60.69092	100.16538	60.54367	0.00	0	0.00			
BD310C	On 18/02/2014	Spot Bond	101.00289	46.03205	101.00289	45.91954	0.00	0	0.00			
BD311A	On 08/02/2014	Spot Bond	100.89815	36.40176	100.89815	36.31287	0.00	0	50,000,000.00			
BD311B	On 04/07/2013	Spot Bond	102.94694	60.50871	102.94694	60.35827	0.00	0	0.00			
BD311C	On 31/10/2013	Spot Bond	101.21182	55.67402	101.21182	55.53770	0.00	0	0.00			
BD311D	On 31/03/2013	Spot Bond	100.25001	90.21050	100.25001	89.99317	0.00	0	0.00			
BD311E	On 07/12/2023	Spot Bond	100.66600	8.31625	100.66600	8.29576	0.00	0	0.00			
BD311F	On 20/09/2014	Spot Bond	100.38899	29.90081	100.38899	29.82731	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.23987	100.00000	32.13921			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	64.80139	100.00000	64.65875			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.11959	101.42461	10.09477			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.16838	101.43555	10.14342			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.31466	101.46836	10.28936			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	10.80174	101.57774	10.77520			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.28795	101.68711	11.26019			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	12.64478	101.99310	12.61361			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.72933	100.00000	3.72029			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	9.67812	101.25226	9.65441			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.01349	101.32200	9.98894			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.15709	101.35188	10.13220			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.20494	101.36184	10.17992			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	10.77858	101.48134	10.75213			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	11.54166	101.64062	11.51329			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.64880	100.00000	3.63996			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.64880	100.00000	3.63996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.41538	9.59979	100.41538	9.57619		36,034,745,552,537.70	358,856,836	358,856,836.00	
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.21542	100.45116	10.19031		28,226,775,960,000.00	281,000,000	281,000,000.00	
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.38327	100.46091	10.35773		7,534,568,250,000.00	75,000,000	75,000,000.00	
BG42A4	On 15/03/2017	Spot Bond	105.04449	11.99496	105.04449	11.96702		0.00	0	0.00	
BG42B	On 15/03/2017	Spot Bond	100.49015	10.88664	100.49015	10.85985		0.00	0	0.00	
BG42C	On 15/06/2017	Spot Bond	100.54199	10.93008	100.54199	10.90318		703,793,930,000.00	7,000,000	7,000,000.00	
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.60871	100.00000	2.60233		11,800,000,000,000.00	118,000,000	118,000,000.00	
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.60871	100.00000	2.60233		0.00	0	0.00	
BID01	On 06/08/2014	Spot Bond	109.02542	31.98752	109.02542	31.91197		34,124,956,460.00	313,000	4,913,000.00	
BIDC24	On 27/11/2012	Spot Bond	99.33557	96.58292	99.33557	96.32971		0.00	0	0.00	
BIDC25	On 25/01/2013	Spot Bond	98.45450	83.73725	98.45450	83.54854		0.00	0	0.00	
BIDC26	On 02/08/2013	Spot Bond	95.58562	61.89765	95.58562	61.78399		0.00	0	0.00	
BIDC27	On 05/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00	0	0.00	
BIDC28	On 20/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379		0.00	0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	100.78103	13.12925	100.78103	13.09723		0.00	0	0.00	
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.77315	100.00000	7.75432		0.00	0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	100.94045	8.14098	100.94045	8.12109		0.00	0	0.00	
BLG1B	On 21/11/2015	Spot Bond	100.78378	13.15181	100.78378	13.11972		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond			100.82929		13.52374	100.82929	13.49073				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			100.91196		14.19943	100.91196	14.16475				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			101.25521		17.00736	101.25521	16.96569				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			101.82396		15.83395	101.82396	15.79496				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond			100.43475		62.87982	100.43475	62.72523				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond			100.66283		60.59454	100.66283	60.44687				0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond			102.16271		96.89475	102.16271	96.64062				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond			100.41213		43.26368	100.41213	43.12663				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond			100.00000		9.03560	100.00000	9.01371				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond			117.90266		25.74315	117.90266	25.67732			13,558,805,900.00		115,000	4,625,000.00
CBL08	On 02/11/2016	Spot Bond			125.14109		13.51439	125.14109	13.47815			9,761,005,020.00		78,000	74,000.00
CBL09	On 29/01/2017	Spot Bond			102.03851		12.34168	102.03851	12.31123				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond			101.32226		37.93381	101.32226	37.84083				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond			111.35530		13.80079	111.35530	13.76707			28,729,667,400.00		258,000	9,292,000.00
CBL12	On 06/09/2018	Spot Bond			105.54647		13.25475	105.54647	13.22374				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond			101.86680		10.02773	101.86680	10.00303				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond			106.76252		14.24716	106.76252	14.21408				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	100.85304	16.32875	100.85304	16.27739			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	10.56143	107.65219	10.53673		29,389,047,870.00	273,000	5,893,000.00	
CBL17	On 23/08/2019	Spot Bond	101.28817	0.46689	101.28817	0.46482		0.00	0	0.00	
CBL18	On 23/08/2019	Spot Bond	101.82280	21.81329	101.82280	21.73020		0.00	0	0.00	
CBL19	On 02/11/2015	Spot Bond	100.00000	9.67520	100.00000	9.60258		0.00	0	0.00	
CCT01	On 23/06/2023	Spot Bond	122.47945	14.94969	122.47945	14.91071		0.00	0	0.00	
CCT02	On 12/06/2024	Spot Bond	118.42047	14.54513	118.42047	14.50822		0.00	0	9,000,000.00	
CCT03	On 15/03/2025	Spot Bond	117.20315	11.09598	117.20315	11.06775		0.00	0	29,143,000.00	
CGR10	On 08/12/2016	Spot Bond	100.88420	14.44966	100.88420	14.41400		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	104.14474	17.35469	104.14474	17.32614		0.00	0	0.00	
CGR6	On 18/02/2013	Spot Bond	101.65048	101.76930	101.65048	101.49202		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	102.86721	32.08231	102.86721	32.00260		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	103.30382	22.68261	103.30382	22.62605		0.00	0	0.00	
CGR9	On 15/11/2012	Spot Bond	101.25944	99.72334	101.25944	99.44822		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	100.80383	18.64039	100.80383	18.58114		0.00	0	0.00	
CLN100	On 20/12/2012	Spot Bond	100.33426	92.29296	100.33426	92.06268		0.00	0	0.00	
CLN103	On 20/03/2013	Spot Bond	100.61895	93.38792	100.61895	93.15372		0.00	0	0.00	
CLN104	On 15/06/2014	Spot Bond	100.74860	34.44192	100.74860	34.35701		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On 20/06/2013	Spot Bond	100.40933	62.39691	100.40933	62.24354			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	74.83225			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	74.83225			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	74.83225			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	74.83225			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	62.39691	100.40933	62.24354			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	62.39691	100.40933	62.24354			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	66.02106	100.91360	65.85804			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	62.42399	100.41216	62.27054			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	62.15325	100.38376	62.00051			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.36102	61.93665	100.36102	61.78447			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	66.58216	100.95747	66.41948			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	24.15280	101.78237	24.09335			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	60.74968	100.19516	60.60225			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	24.00248	101.76269	23.94342			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	62.15326	100.38372	62.00052			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	61.96373	100.36383	61.81149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	101.86667	24.79663	101.86667	24.73556			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	66.71200	100.97002	66.54900			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	66.52695	100.92517	66.36445			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	66.52040	101.01305	66.35601			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	62.47812	100.41784	62.32454			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	62.28862	100.39797	62.13553			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	62.34278	100.40359	62.18955			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	57.81109	104.39421	57.67708			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	74.42924	101.82300	74.28485			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	55.79600	102.79173	55.66829			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.32621	68.29373	101.32621	68.12632			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond	100.86778	98.74214	100.86778	98.47802			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	44.29429	100.52565	44.18529			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	43.62246	101.34356	43.51434			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	43.62246	101.34356	43.51434			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	86.31187	99.85161	86.11371			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	19.69953	101.22270	24.62418			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.09947	100.00000	18.05515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000	17.90071	100.00000	17.85688				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.06919	100.42338	14.03460				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.47235	100.00000	42.36946				0.00	0	0.00
CLN173	On 25/11/2012	Spot Bond	100.00000	98.59732	100.00000	98.33579				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	90.02888	100.50974	89.81150				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	90.14983	100.82702	89.93153				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.54079	90.08155	100.54079	89.86397				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	90.08630	100.49424	89.86879				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.51381	100.00000	41.41325				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	13.48268	100.39213	13.44954				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66798	100.00000	66.66797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66798	100.00000	66.66797			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	14.10409	100.60029	14.06937			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	13.43573	102.77141	13.40550			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	14.10409	100.60029	14.06937			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	10.94435	100.01323	10.91783			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	36.57454	100.90290	36.48424			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	38.18979	100.91909	38.09549			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.01463	106.57524	6.99836			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.09145	99.04734	15.30605			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.36020	106.47706	3.35209			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	13.82372	100.91984	13.79255			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	38.17205	101.01820	38.07771			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.60029	14.10409	100.60029	14.06937			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	14.10409	100.60029	14.06937			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	3.81909	106.09892	3.80981			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.09644	106.04227	7.07922			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	14.34194	100.61212	14.30662			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	91.70391	100.32240	91.47683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209	On 20/03/2013	Spot Bond	100.39517	92.50841	100.39517	92.27689			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	63.03573	100.47626	62.88069			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	44.97468	100.57686	44.86396			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	28.09681	99.98364	28.02875			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	28.17395	99.98339	28.10571			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.23628	103.62392	12.20824			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	28.37419	99.99988	28.30545			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	28.28836	99.99989	28.21984			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	10.87280	99.79173	10.84651			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	10.87139	99.80002	10.84509			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.24422	103.81175	12.21613			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.24422	103.81175	12.21613			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	104.34821	36.50768	104.34821	36.41480			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	37.17424	107.51178	37.07712			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	14.55533	107.00303	14.52129			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	10.87311	100.43472	10.84638			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	11.82413	100.48341	11.79504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On 14/06/2013	Spot Bond	100.44030	62.65391	100.44030	62.49986			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	62.67572	100.44323	62.52161			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	20.74139	99.90043	20.69119			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	20.74139	99.90043	20.69119			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	36.30428	100.94701	36.23099			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	83.07540	101.15359	82.88737			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	86.46228	99.83657	86.26378			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	86.46228	99.83657	86.26378			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	13.47387	100.64882	13.44673			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	8.53789	101.05242	9.02894			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	99.72648	100.93369	99.45444			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	10.65082	100.44136	10.62941			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.86994	21.43828	100.86994	22.98122			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.27264	100.93114	10.95962			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	11.62017	101.19905	11.59434			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	11.62017	101.19905	11.59434			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	22.99719	100.81644	22.94107			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	23.01744	100.81889	22.96128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	100.84952	13.28443	100.84952	15.99598				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.12313	101.47693	15.82232				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.81638	100.47537	21.76272				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	12.91324	101.44712	15.55701				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	21.30062	100.26649	21.24833				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	21.30062	100.26649	21.24833				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	21.30062	100.26649	21.24833				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	21.30062	100.26649	21.24833				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	21.30062	100.26649	21.24833				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	21.47392	100.27379	21.42120				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.07609	100.28582	10.05134				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.07609	100.28582	10.05134				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.28582	10.07609	100.28582	10.05134				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.07609	100.28582	10.05134				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.07609	100.28582	10.05134				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.13078	100.28785	10.10590				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	10.51838	106.98684	10.49351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	100.51194	31.81249	100.51194	31.73423			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	30.28009	100.89505	30.20616		4,035,802,000,000.00	40,000,000	40,000,000.00	
CLN265	On 02/04/2013	Spot Bond	100.15533	86.66494	100.15533	86.39874			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	42.45192	100.39498	42.34757			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	42.45192	100.39498	42.34757			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	9.40422	101.37065	9.37451			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.30739	100.49989	11.27957			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.44182	101.35958	14.96029			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	12.97936	100.58462	12.94741			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.41100	100.39320	9.38787			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.35514	100.39040	9.33214			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.40972	100.40357	9.38659			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.91562	7.35499	100.91562	7.33185			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	8.44890	101.06552	10.66523			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.67430	100.99983	10.64069			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.38738	100.40244	9.36430			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	19.75161	100.54373	19.70300			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.13236	100.65226	9.10337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.36006	16.18031	100.36006	16.12908			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	15.80205	100.24531	15.75207			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	16.41191	100.37919	16.35994			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	9.69610	100.44355	9.66537			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	9.69610	100.44355	9.66537			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	9.69610	100.44355	9.66537			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	9.69610	100.44355	9.66537			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	8.54792	101.18342	8.50997			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	11.89462	100.81012	11.84196			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.11230	100.17296	2.10211			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.11230	100.17296	2.10211			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.11244	100.17084	2.10225			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.14936	2.08482	100.14936	2.07523			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.10870	100.14949	2.09842			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.08930	100.15029	2.07957			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.39007	100.00000	1.38156			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.01757	100.00000	2.00669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	100.00000		2.02170	100.00000	2.01065			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000		1.98511	100.00000	1.97348			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		1.30253	100.00000	1.29222			0.00	0	25,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000		1.21470	100.00000	1.20275		2,599,440,000,000.00		25,994,400	25,994,400.00
CLN39	On 07/02/2016	Spot Bond	100.00000		20.95588	100.00000	20.90975			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		20.95588	100.00000	20.90975			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295		0.69578	34.94295	0.69516			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129		64.22663	154.47129	64.05504			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703		95.36084	100.53703	95.11383			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241		95.34936	100.53241	95.10237			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000		118.58312	100.00000	118.32601			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	154.29358		98.31800	154.29358	98.04760			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779		95.33786	100.52779	95.09093			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040		68.81530	152.83040	68.62026			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452		83.75941	101.20452	83.56974			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452		83.75941	101.20452	83.56974			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383		5.08043	156.76383	5.06221			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223		72.69732	94.77223	72.56590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	97.02201	72.18599	97.02201	72.05335			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	95.34936	100.53241	95.10237			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	95.34936	100.53241	95.10237			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.38702	100.00000	15.34933			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	73.16427	101.10498	73.02302			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.22714	120.49629	7.20844			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	18.18582	78.86322	18.15687			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	78.68249	18.23979	78.68249	18.21081			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	100.01914	11.57276	100.01914	11.54472			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	100.01914	11.57276	100.01914	11.54472			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.44036	12.31120	100.44036	12.28092			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.40864	10.37528	100.40864	10.34978			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.41492	9.63313	100.41492	9.60945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	100.01997	59.87199	100.01997	59.68503			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.41000	9.74616	100.41000	9.72219			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.50812	9.33961	101.50812	9.29803			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	109.94659	15.61439	109.94659	15.57664			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	106.29178	71.10051	106.29178	70.96039			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	106.25789	13.15398	106.25789	13.12338			0.00	0	2,438,000.00
COJ05	On 05/06/2023	Spot Bond	122.59946	15.20415	122.59946	15.16449			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	112.90836	19.89670	112.90836	19.84809			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	111.62273	11.02437	111.62273	10.99740			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	89.86002	100.00000	89.65153			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.27502	5.86800	104.25851			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.79434	22.90480	100.79434	22.84891			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	10.65954	100.83040	10.63353			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	22.81005	100.70290	22.75383			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	15.26525	101.26682	15.19743			0.00	0	0.00
CPL008	On 27/11/2012	Spot Bond	100.65651	96.53905	100.65651	96.28272			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	96.54630	100.45141	96.29706			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	74.44298	100.00000	74.29557				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	82.92811	100.18699	82.73978				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	100.13300	76.14779	100.13300	75.99715				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	43.69198	100.21016	43.49951				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	21.56468	100.22082	21.46967				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	59.49150	100.19483	59.22946				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	58.55071	104.31041	58.41730				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	19.50662	133.09009	19.45232				0.00	0	15,300,000.00
DV22	On 07/02/2020	Spot Bond	111.95336	10.86964	111.95336	10.84341			89,562,688,000.00		800,000	77,535,000.00
DV23	On 27/02/2023	Spot Bond	110.94098	10.90449	110.94098	10.87838			430,118,179,460.00		3,877,000	146,102,000.00
E170	On 01/08/2020	Spot Bond	142.91138	12.87158	142.91138	12.83393			105,497,180,716.00		738,200	42,369,100.00
EDC01	On 04/04/2016	Spot Bond	101.79146	17.46837	101.79146	17.42538				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	25.75384	100.97946	25.67187				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	10.76853	101.06163	10.73423				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	4.50044	101.11630	4.48610				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.87931	101.17092	1.87332				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	12.79028	126.54006	12.75503				0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.80000	113.28239	1.83000	112.83023			55,800,000,000.00	31,000,000	52,500,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	12.39349	111.69838	12.36364			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.24247	112.15374	11.21486			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	9.65322	106.65311	9.63045			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	16.08086	100.93077	16.04158			403,723,080,000.00	4,000,000	2,000,000.00
EPFC01	On 16/11/2012	Spot Bond	100.81699	99.45061	100.81699	99.17817			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	43.72703	100.00000	43.39882			0.00	0	0.00
EQ180U	On 13/11/2012	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
EQ181U	On 03/12/2012	Spot Bond	100.00000	97.64463	100.00000	97.39101			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	126.47802	21.33218	126.47802	21.27373			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	25.17836	109.43400	25.11870			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	18.41424	107.25989	18.36623			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	10.36315	101.66692	10.33033			0.00	0	70,000,000.00
ERS3A7	On 17/11/2012	Spot Bond	101.08827	99.17599	101.08827	98.90432			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	22.56110	101.14823	22.50588			0.00	0	0.00
ERS3B1	On 17/11/2012	Spot Bond	101.26753	99.17453	101.26753	98.90240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	101.05103	30.73859	101.05103	30.66343			0.00	0	0.00
ERS3C1	On 17/11/2012	Spot Bond	101.34215	99.17393	101.34215	98.90160			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	31.28018	101.17066	31.20360			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	65.47916	100.93125	65.31921			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	30.36585	100.96871	30.29165			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	16.23048	100.99870	16.19082			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	65.48866	100.93575	65.32869			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	17.37476	105.94219	17.33423			0.00	0	63,200,000.00
ES18	On 20/04/2018	Spot Bond	111.43974	9.56755	111.43974	9.54430		34,323,439,920.00		308,000	505,556,487.00
ES23	On 25/01/2023	Spot Bond	117.73441	11.26538	117.73441	11.23708		13,774,925,970.00		117,000	265,277,000.00
ES26	On 02/04/2026	Spot Bond	95.26383	9.03740	95.26383	9.01808		203,197,749,390.00		2,133,000	53,964,000.00
ES33	On 15/09/2033	Spot Bond	8.95000	87.63797	8.98000	87.36606		13,639,800,000.00		1,524,000	498,240,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	17.96914	100.85636	21.09186			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	94.87670	100.35540	94.63633			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	46.37131	100.00000	46.02325			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.53326	100.00000	10.50775			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.25016	100.00000	10.22533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On 15/08/2013	Spot Bond	101.07344	67.71571	101.07344	67.55009			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	67.85738	101.11222	67.69136			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	66.34669	101.23627	66.18419			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	68.56550	101.30601	68.39745			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	29.25442	105.15565	29.18621		17,771,304,850.00		169,000	18,003,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.05651	103.15112	12.02914			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond	100.55742	95.63483	100.55742	95.38706			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	10.57841	100.49836	10.55239			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.30839	100.49830	8.28795			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.41040	101.51768	9.38729			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	111.84945	15.68689	111.84945	15.64885			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	9.57023	100.44644	9.54669			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.75816	100.00000	47.64920			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	57.44728	211.83970	57.26213			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	63.68887	105.16707	63.54278			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.31913	121.95151	3.31030			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	4.33136	266.05149	4.31139			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.04623	145.44748	2.04009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	186.40405	3.29176	186.40405	3.27994				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	19.53494	118.97136	19.48463				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	24.12854	100.00000	24.07455				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	24.12854	100.00000	24.07455				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.49606	51.72712	3.49208				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.43159	32.59207	3.42894				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.70752	31.38364	3.70476				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	39.15493	103.71290	39.06565				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	84.15300	101.43171	83.96166				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	15.36391	101.42118	15.32622				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.70350	46.20840	100.70350	46.11532				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	42.82260	100.43778	42.73656				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	14.99354	101.37968	14.95677				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	14.99354	101.37968	14.95677				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	11.06619	100.95684	11.03886				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	14.77353	101.35502	14.73730				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.25161	100.49706	11.22394				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	100.81157	65.80367	100.81157	65.64310			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	14.57713	100.62812	14.54122			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	9.80065	100.42343	9.77656			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	10.71607	100.46990	10.68972			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	32.38164	100.53541	32.30195			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.24468	98.00000	9.21391			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	8.60448	100.00000	8.57185			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	14.41214	100.61842	14.37665			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	10.69527	100.45750	10.66897			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	12.81423	100.56313	12.78269			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.61014	13.76105	100.61014	13.72717			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.21522	100.43349	10.19010			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	11.53057	100.51033	11.50221			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.08542	100.67570	15.04825			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	9.79615	100.44913	9.76511			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.61570	100.00000	7.58296			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	11.30572	100.53319	11.26987			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	13.21202	100.63883	13.17009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128	On 20/09/2017	Spot Bond	100.48091	10.36625	100.48091	10.33339				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	10.96601	100.51430	10.93124				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	12.62354	100.60627	12.58349				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	11.81508	100.56147	11.77761				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	13.11230	100.63331	13.07068				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	13.83007	100.67296	13.78615				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	12.59361	100.60461	12.55365				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	12.74772	100.58527	12.70728				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.11590	100.52263	11.08065				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	11.43974	100.51264	11.40348				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.64764	13.37155	100.64764	13.32911				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	13.22199	100.63938	13.18003				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	12.81309	100.61676	12.77243				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	13.39149	100.64874	13.34899				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	11.56543	100.54761	11.52875				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	10.40625	100.48314	10.37326				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	8.96543	100.40273	8.93703				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond			100.68010	13.95960	100.68010	13.91529				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.48314	30.99905	100.48314	30.90079				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.54650	19.14105	100.54650	19.08035				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			101.08864	3.61432	101.08864	3.59717				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.52041	10.21115	100.52041	10.17878				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.44745	1.80781	100.44745	1.80209				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.85580	98.00000	1.84273				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			100.00000	1.41593	100.00000	1.40798				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			100.00000	1.41593	100.00000	1.40798				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			100.00000	1.34831	100.00000	1.33892				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			103.88434	39.75388	103.88434	39.66311				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			101.69803	28.06532	101.69803	27.99631				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			100.46014	18.00127	100.46014	17.95700				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			100.45737	14.70874	100.45737	14.67258				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond			101.67764	57.23282	101.67764	57.09209				0.00	0	0.00
FRC42	On 25/11/2012	Spot Bond			6.90500	101.51500	6.90500	101.49584				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond			98.80765	10.43097	98.80765	10.40570				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond			113.68077	76.98253	113.68077	76.79840				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	100.00003	58.97967	100.00003	58.83678			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	29.86099	100.38660	29.78761			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	8.79569	101.46163	8.77410			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	6.93874	109.33538	6.92232			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	12.81263	100.46640	12.78113			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	12.91072	100.47150	12.87896			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.31523	109.51236	5.30263			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	25.06464	111.32550	25.01332			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	4.87565	109.33538	4.86412			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	5.93004	114.09057	5.91551			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	114.42023	8.41742	114.42023	8.39985			0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	92.76966	100.45580	92.53794			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	9.80350	101.66489	9.77940			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.00875	100.00000	17.96465			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	17.46614	100.79789	17.42307			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	15.69844	100.69405	15.65975			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.60914	4.73000	107.58673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81		On 20/12/2012	Spot Bond	100.56499	93.19954	100.56499	92.96650		0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	100.70697	15.91817	100.70697	15.87894		0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	100.40068	10.20919	100.40068	10.18409		0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	100.46304	11.42611	100.46304	11.39801		0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	100.61808	25.78812	100.61808	25.72460		0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	100.54671	13.06158	100.54671	13.02943		0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	100.52525	12.64187	100.52525	12.61075		0.00	0	0.00
FRC88		On 20/12/2012	Spot Bond	100.34678	92.34197	100.34678	92.11154		0.00	0	0.00
FRC89		On 20/12/2012	Spot Bond	100.34394	92.33082	100.34394	92.10043		0.00	0	0.00
FRC90		On 20/03/2013	Spot Bond	100.32862	93.71576	100.32862	93.52470		0.00	0	0.00
FRC91		On 20/03/2013	Spot Bond	100.34043	93.71680	100.34043	93.52572		0.00	0	0.00
FRC92		On 20/03/2013	Spot Bond	100.34112	93.72417	100.34112	93.53307		0.00	0	0.00
FRC93		On 20/03/2013	Spot Bond	100.34682	92.31912	100.34682	92.08818		0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	100.44788	10.77499	100.44788	10.75334		0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	100.64235	13.37659	100.64235	13.34966		0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	100.44732	10.76419	100.44732	10.74256		0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	98.04956	24.41877	98.04956	24.37076		0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	100.67532	13.87259	100.67532	13.84465		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	101.43156	15.45647	101.43156	15.41855				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	55.20023	101.08680	55.06521				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	57.12677	102.04635	56.98584				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	55.25761	101.11165	55.12241				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	56.37454	104.68033	56.23227				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	56.71964	96.98334	56.58595				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	55.44289	101.19191	55.30716				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	55.90570	101.39248	55.76859				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	56.47351	101.63872	56.33470				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	56.82958	101.79324	56.68970				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	137.45936	14.87541	137.45936	14.83129				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	64.72799	101.30769	64.56761				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	104.00517	27.08899	104.00517	27.02102				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	21.10527	100.18638	21.03926				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	11.99838	103.41346	11.96843				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	9.77587	100.62484	9.74519				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	8.97347	101.45882	8.95144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	100.00000	11.78506	100.00000	11.76270			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	4.42966	254.50193	4.40984			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	4.33326	265.81898	4.31329			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	4.47303	249.70910	4.45327			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.07729	117.34620	3.06958			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.07077	101.41744	7.05343			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.33834	117.54524	3.32971			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	10.80206	101.77641	10.77548			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.12913	100.01476	11.10218			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	56.14790	101.49749	56.01007			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.25022	6.95910	101.25022	6.94204			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	42.32243	100.29734	42.21850			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	2.88054	90.41057	2.87447			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	89.88605	100.18030	89.66699			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.91453	100.00000	91.68645			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	65.24984	100.68430	65.04491			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.88806	100.00000	0.88529			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.48223	101.11871	12.44245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS70	On 04/06/2013	Spot Bond	100.52362	63.23841	100.52362	63.03791				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	62.46306	100.43945	62.26514				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	7.74550	101.12618	7.72109				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.77266	101.07593	15.72242				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	7.96071	100.44759	7.93548				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	29.51393	100.44015	29.42042				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.16574	100.76967	14.12072				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	26.70512	101.24351	26.58649				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	48.39996	101.17008	48.18508				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	2.87645	100.00000	2.85486				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.00000	41.41602	100.00000	41.10516				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	101.43177	2.25000	101.41119				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	29.64783	105.55013	29.57849			850,734,047,800.00	8,060,000	5,892,000.00	
FRX15	On 14/03/2015	Spot Bond	106.51279	22.02253	106.51279	21.97065			48,250,293,870.00	453,000	101,057,000.00	
FRX16	On 15/09/2016	Spot Bond	104.36488	12.49918	104.36488	12.47021			0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	105.51532	10.79970	105.51532	10.77445			0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	113.83008	10.65023	113.83008	10.62389			0.00	0	1,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.96559	8.38235	108.96559	8.36824			29,638,640,480.00	272,000	4,703,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	13.61911	117.28648	13.58481			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.19108	102.81960	11.16588			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	10.61087	79.83345	10.59130			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	14.95814	100.94835	14.92120			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	22.50714	100.00000	22.33820			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	21.48508	100.01778	21.41799			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.00865	104.81266	11.98089			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	81.23191	100.00000	81.05945			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	87.62897	100.00000	87.43071			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	82.05293	100.00000	81.87909			0.00	0	0.00
GPT19	On 28/11/2012	Spot Bond	100.63710	96.28341	100.63710	96.02848			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GR1A2A	On 18/11/2012	Spot Bond	100.81750	100.31047	100.81750	100.03717			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
GRA298	On 15/11/2012	Spot Bond	99.49839	99.72814	99.49839	99.45776			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	91.55436	99.03016	91.32750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA300	On 15/02/2013	Spot Bond	100.00000		99.99986	100.00000	99.99973			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000		79.69432	100.00000	79.52070			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000		82.39278	100.00000	82.20721			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000		81.65548	100.00000	81.47321			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501		7.28520	100.01501	7.26755			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	100.01973		9.22581	100.01973	9.20345			0.00	0	0.00
GRN1A1	On 18/11/2012	Spot Bond	100.00000		100.35645	100.00000	100.08521			0.00	0	0.00
GRN1B	On 18/11/2012	Spot Bond	100.85290		100.37190	100.85290	100.09834			0.00	0	0.00
GRN1C	On 18/11/2012	Spot Bond	100.88829		100.43334	100.88829	100.15951			0.00	0	0.00
GRN1D	On 18/11/2012	Spot Bond	101.01560		100.65448	101.01560	100.37972			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.57078		22.41801	100.57078	22.36282			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786		11.32050	101.42786	11.29273			0.00	0	350,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	99.93193	15.66958	99.93193	15.63164			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	11.35005	100.43806	11.32214			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	19.35984	102.01673	19.31210			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	11.69633	100.31458	11.66760			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	16.50741	99.88260	16.43489			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	10.73573	100.51108	10.68780			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			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	55.77126	105.54321	55.62949			0.00	0	0.00
HMS1B3	On 19/07/2013	Spot Bond	105.54321	55.77126	105.54321	55.62949			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	62.40234	100.00000	62.28428			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	68.99624	100.00000	68.86534			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	57.42626	101.63173	57.28512			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	15.29392	101.67762	15.25632			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	16.39743	105.13866	16.35588			0.00	0	0.00
HMS1C2	On 19/07/2013	Spot Bond	105.76786	55.82796	105.76786	55.68577			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	57.53810	101.68917	57.39661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	101.75803	15.61138	101.75803	15.57297			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	14.23890	117.06290	14.19922			0.00	0	0.00
HMS1D2	On 19/07/2013	Spot Bond	106.05795	55.90112	106.05795	55.75840			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	57.73931	101.79257	57.59719			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.01902	101.86140	15.97956			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	14.62768	117.06290	14.58692			0.00	0	0.00
HMS1E2	On 19/07/2013	Spot Bond	107.08651	56.16012	107.08651	56.01550			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.93042	58.00738	101.93042	57.86443			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	16.51643	101.98773	16.47570			0.00	0	0.00
HMS1F2	On 19/07/2013	Spot Bond	108.34719	56.47670	108.34719	56.32975			0.00	0	0.00
HMS1G2	On 19/07/2013	Spot Bond	110.21153	56.94316	110.21153	56.79273			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.02725	115.88630	10.99989		48,672,246,000.00		420,000	35,152,000.00
HWAY23	On 07/12/2023	Spot Bond	272.42396	4.28057	272.42396	4.26051			0.00	0	97,000,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	4.28617	271.70682	4.26612			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	11.51400	101.83148	11.48828		9,673,990,600.00		95,000	30,203,000.00
HWAY35	On 31/07/2035	Spot Bond	102.02133	11.49674	102.02133	11.47102			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	111.11336	1.18000	111.10085			0.00	0	154,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.91000	108.63485	1.91000	108.62048			1,136,450,000,000.00	595,000,000	349,000,000.00
I2050	On 31/12/2050	Spot Bond	2.06000	113.65521	2.06000	113.63930			1,609,478,000,000.00	781,300,000	452,425,000.00
IBC01	On 16/03/2015	Spot Bond	95.45000	20.92430	95.45000	20.88592			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	93.93396	100.50759	93.69565			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	95.33940	100.56563	95.09364			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	22.94107	109.26558	22.88589			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.86049	94.33710	100.86049	94.09515			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.46253	22.08509	102.46253	22.02981			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.92206	16.39916	100.92206	16.35866			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.23329	60.95760	100.23329	60.80800			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.52781	43.07682	100.52781	42.97082			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.74849	42.62854	100.74849	42.52344			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	103.45013	39.80479	103.45013	39.71321			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	108.14435	15.25580	108.14435	15.21941			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.48026	11.18528	111.48026	11.15793			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	102.47730	36.72644	102.47730	36.64306			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	99.82217	39.19471	99.82217	39.09991			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.88835	30.17331	100.88835	30.09963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	106.87614	25.36241	106.87614	25.30142			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.97204	13.32909	105.97204	13.29833			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	101.15611	26.09555	101.15611	26.03169			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.23137	9.83200	101.23137	9.80792			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	119.59470	4.62631	119.59470	4.61454			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	121.25275	2.99573	121.25275	2.98803			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.15533	21.39530	100.15533	21.32840			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.16252	9.98108	100.16252	9.94987			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.10987	105.78604	10.08631			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	16.22842	100.66354	16.17690			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	8.57162	100.43811	8.54447			0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	12.49999	100.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	0.77073	100.00000	100.00000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	0.78125	100.00000	100.00000			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	70.50370	100.00000	70.37362			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00442	100.00000	0.00440			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	18.58237	99.89211	18.54106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	99.89211	18.58237	99.89211	18.54106				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.30561	100.97091	9.28497				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.18621	5.00000	103.15856				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	16.08920	101.37699	16.03836				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	15.11791	101.30327	15.07018			5,641,510,321,379.67	55,689,321	12,233,010.00	
IDW003	On 30/06/2016	Spot Bond	100.00000	12.81321	100.00000	12.71557				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	16.84674	112.11249	16.80559				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.20174	22.01486	100.20174	21.96084				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	22.01486	100.20174	21.96084				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	8.22915	101.14829	8.20320				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.47077	100.00000	8.45003				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	55.00869	101.89135	54.76305				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	48.71638	101.88356	48.49885				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	50.15267	101.64472	49.92915				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	23.48792	101.44581	23.43475				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	66.93823	100.58397	66.61816				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	72.84066	104.33728	72.67465				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	13.68481	101.67347	13.65116				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN177U	On 24/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403	0.00	0	0.00	0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403	0.00	0	0.00	0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721	0.00	0	0.00	0.00	0	0.00
IND147	On 22/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358	0.00	0	0.00	0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403	0.00	0	0.00	0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721	0.00	0	0.00	0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432	0.00	0	0.00	0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462	0.00	0	0.00	0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051	0.00	0	0.00	0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335	0.00	0	0.00	0.00	0	0.00
IND246	On 13/11/2012	Spot Bond	99.44217	66.79087	99.44217	66.79086	0.00	0	0.00	0.00	0	0.00
IND247	On 20/11/2012	Spot Bond	99.34271	98.39321	99.34271	98.13042	0.00	0	0.00	0.00	0	0.00
IND248	On 27/11/2012	Spot Bond	99.22914	96.58645	99.22914	96.33350	0.00	0	0.00	0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	94.84815	99.12821	94.60446	0.00	0	0.00	0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	93.17466	99.02750	92.93971	0.00	0	0.00	0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	87.06133	98.62666	86.85701	0.00	0	0.00	0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	85.66332	98.52695	85.46569	0.00	0	0.00	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
IND304	On 22/01/2013	Spot Bond	98.42745	84.31217	98.42745	84.12092			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.22761	100,000.00000	0.22620			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND322	On 28/04/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339		On 25/09/2013	Spot Bond	100.00000	49.66628	100.00000	49.55606		0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984		0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523		0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227		0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077		0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055		0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145		0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330		0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	42.99162	100.00000	42.70680		0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	41.37543	100.00000	41.12946		0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	40.10585	100.00000	39.88961		0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	39.08262	100.00000	38.88985		0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	38.24065	100.00000	38.06683		0.00	0	0.00
INF001		On 30/07/2013	Spot Bond	101.10218	71.69230	101.10218	71.41866		0.00	0	0.00
INF002		On 05/02/2013	Spot Bond	100.97718	83.53194	100.97718	83.34443		0.00	0	0.00
ING100		On 19/05/2013	Spot Bond	101.06512	67.41876	101.06512	67.25388		0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	100.29400	14.82932	100.29400	14.79331		0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	103.81357	17.94304	103.81357	17.89809		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	101.94170	17.27396	101.94170	17.23139			0.00	0	0.00
ING126	On 25/11/2012	Spot Bond	100.00000	102.80672	100.00000	102.53402			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	95.32587	100.51669	95.07964			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.10474	100.34045	9.08237			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	82.00876	100.00000	81.83501			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	25.20603	100.81708	25.14384			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	10.86818	100.33341	10.84149			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	93.58453	100.35507	93.34863			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	87.25967	100.00000	86.85000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.49589	6.50000	100.48405			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	86.35960	100.13131	86.09521			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	83.91586	99.98478	83.66614			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	96.23160	100.42362	95.98194			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	95.02773	100.41625	94.78437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	100.44355	11.22205	100.44355	11.18649				0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	90.51808	100.14548	90.29969				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.45733	100.16956	30.36210				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	88.73097	100.49744	88.29834				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	60.04831	100.49744	59.78026				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	84.21603	100.32608	83.82688				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	83.82840	100.31481	83.44286				0.00	0	0.00
ING172	On 28/11/2012	Spot Bond	100.14110	96.30105	100.14110	96.04728				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	89.21688	100.14461	88.53496				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	60.41437	100.14677	59.99299				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	64.56907	100.14677	64.11873				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	89.21685	100.14488	88.53493				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	17.91143	100.00000	17.78665				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	11.94095	100.00000	11.85777				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	83.57606	101.21767	83.38722				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	55.62611	101.23672	55.48986				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	55.62611	101.23672	55.48986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	99.91080	58.53163	99.91080	58.38994			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.10109	100.00000	48.98084			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	23.56188	100.24109	23.50467			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	23.41891	102.25661	23.36104			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	44.79039	100.77468	44.67993			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	20.97359	99.93260	20.90814			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	13.14791	99.93094	13.10688			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	9.89199	99.92988	9.86112			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.27710	104.73009	11.25104			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	38.50638	104.25515	38.41722		17,514,865,200.00	168,000	523,000.00	
IPL5	On 28/09/2015	Spot Bond	100.91681	16.63489	100.91681	16.59381			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	108.21861	11.45831	108.21861	11.43097		26,946,433,890.00	249,000	14,638,000.00	
IV012	On 26/11/2014	Spot Bond	101.03261	24.72683	101.03261	24.66638			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	17.83804	100.34728	17.79422			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	22.79671	109.98505	22.74218			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.30311	100.44886	10.27778			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.75653	9.23538	100.75653	9.21261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	110.94012	3.22503	110.94012	3.21731			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.44145	124.10625	2.43478			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	66.40934	100.58379	66.09908			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	8.68398	100.18782	8.65682			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	8.83183	99.99997	8.79299			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	8.31809	101.62507	8.28103			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.44150	100.60774	0.43953			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00719	100.28878	0.00716			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.00000	49.59987	100.00000	49.20626			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.41056	100.00000	2.39450			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.30840	100.00000	2.29178			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	76.18818	102.06373	76.03446		24,495,295,200,000.00	240,000,000	80,000,000.00	
IV07	On 31/03/2013	Spot Bond	100.17994	90.09176	100.17994	89.87485			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	12.64921	117.77551	12.61690			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	9.78823	101.74618	9.76415			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.41554	124.10625	2.40894			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On 16/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	53.44448	100.00000	53.32587			0.00	0	0.00
IVA246	On 15/11/2012	Spot Bond	99.41373	99.72837	99.41373	99.45822			0.00	0	0.00
IVA247	On 22/11/2012	Spot Bond	99.31432	97.86962	99.31432	97.60969			0.00	0	0.00
IVA248	On 29/11/2012	Spot Bond	99.20028	96.08296	99.20028	95.83271			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	94.36356	99.09942	94.12241			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	92.70792	98.99876	92.47538			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	86.65395	98.62399	86.45153			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	85.27260	98.49850	85.07682			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	83.93442	98.39906	83.74492			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432		18,000,000,000,000.00	180,000,000	180,000,000.00	
IVA308	On 21/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA327	On 20/05/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	49.55606	100.00000	49.44608				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	48.79132	100.00000	48.68304				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	48.03839	100.00000	47.93178				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	47.29707	100.00000	47.19210				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	46.56719	100.00000	46.46385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	44.44444	100.00000	44.12381			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	42.48658	100.00000	42.21402			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	40.98257	100.00000	40.74587			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	39.79171	100.00000	39.58273			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	38.82580	100.00000	38.63884			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	38.02683	100.00000	37.85777			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	60.10604	100.11329	59.96029			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.17002	101.15218	7.15247			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	38.23111	101.33204	38.13739			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	15.77517	101.39683	15.70500			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	88.81564	100.01454	88.60565			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.10215	50.03953	101.10215	49.81750			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	83.15778	100.97704	82.97194			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	55.07097	100.00000	54.66205			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	9.89637	100.00000	9.82209			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	84.71838	100.00000	84.52886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On 30/04/2013	Spot Bond	100.00000		84.57812	100.00000	84.38891			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721		86.63753	103.25721	86.43767			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510		81.83360	102.85510	81.65642			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336		2.88182	100.85336	2.87074			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000		2.43709	100.00000	2.41880			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000		85.21927	100.00000	85.02778			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000		75.12614	100.00000	74.97709			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402		9.61747	146.46402	9.58831			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203		56.58436	101.88203	56.44498			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505		21.36256	100.15505	21.31017			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228		10.54223	100.36228	18.17249			58,310,484,680.00	581,000	8,411,000.00
LGL03	On 03/04/2018	Spot Bond	98.87452		1.89421	98.87452	1.88707			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000		83.14351	100.00000	82.95455			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000		80.75221	100.00000	80.57395			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		53.44448	100.00000	53.32587			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765		86.45941	98.55765	86.25803			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680		49.82214	101.08680	49.60110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ021	On 29/11/2012	Spot Bond	99.30957	96.07882	99.30957	95.82831			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	93.16738	99.14082	92.93221			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	86.44238	98.70105	86.24079			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	76.12651	97.83334	75.97150			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	53.38593	100.00000	52.98522			0.00	0	0.00
MAQ026	On 01/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	87.02904	99.92980	86.82724			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	40.20121	99.92873	40.10388			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	65.41325	100.85528	65.25358			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.87824	30.97672	100.87824	30.90109			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	28.34446	100.00907	28.27579			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	20.49680	99.91959	20.43285			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	12.23822	100.16737	12.14723			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.08933	100.17350	2.08023			0.00	0	10,000,000.00
MBP011	On 30/01/2013	Spot Bond	100.00000	84.10174	100.00000	83.91190			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	84.00674	101.40172	83.81449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	101.42165	38.51255	101.42165	38.41806			0.00	0	0.00
MBP17U	On 23/11/2012	Spot Bond	100.00000	97.59358	100.00000	98.95247			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	39.03420	100.00000	38.93964			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.19138	100.00000	98.92473			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.66330	100.00000	44.55511			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.45831	100.00000	40.36029			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.65564	100.00000	24.59526			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	19.50873	100.00000	19.46147			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.26054	100.00000	6.24521			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.28453	100.00000	15.24709			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.46547	106.46019	9.44331		6,919,912,350.00	65,000	69,000.00	
MCB2M	On 13/12/2012	Spot Bond	100.46941	94.00249	100.46941	93.76349			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.64110	100.55268	22.58537			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	27.11207	100.10089	27.05168			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	27.15567	100.10166	27.09519			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.20774	100.10553	11.18278			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.19550	102.05054	10.17269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.06399	102.14122	10.04145			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.26418	100.13874	13.23463			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	12.82981	102.46074	12.80100			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.17410	102.63527	13.14448			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	27.06155	109.14290	26.99723			0.00	0	86,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.35527	12.78916	100.35527	12.75775			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	7.61266	100.36949	7.59395			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.10906	108.22148	11.07987			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	17.65472	105.26282	17.61352		17,578,890,940.00		167,000	25,561,000.00
MIL01	On 31/05/2015	Spot Bond	100.76354	17.43829	100.76354	17.38288			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	14.08984	106.38091	14.05704			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.73012	65.10539	100.73012	64.94489			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	13.69064	106.29569	13.65878		14,668,805,220.00		138,000	7,980,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	33.75715	109.35704	33.67722		40,680,818,880.00		372,000	4,633,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	20.59596	108.68196	20.54743			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	13.58896	112.43670	13.55606		26,310,187,800.00		234,000	4,232,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	49.01838	105.38322	48.90452			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	94.35721	99.21764	94.11581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11	On 16/01/2013	Spot Bond	98.63643	85.45189	98.63643	85.25501			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	74.77587	97.71856	74.62647			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.78840	100.00000	5.79767			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.09904	100.00000	0.12349			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.06312	100.00000	6.07166			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.13805	100.00000	6.14639			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.63370	100.89771	5.64221			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	5.69254	100.90718	5.70088			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	5.79056	100.92303	5.79862			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	5.83957	100.93092	5.84749			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.94038	5.89836	100.94038	5.90611			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.04530	100.96406	6.05262			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.14322	100.97993	6.15026			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.25090	100.99728	6.25763			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.34876	101.01305	6.35520			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.39768	101.02081	6.40398			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	6.98408	101.11573	6.98869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	101.22620	7.66686	101.22620	7.66950			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.09904	100.00000	0.12349			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.09904	100.00000	0.12349			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	38.47319	101.70052	38.37857			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	26.46454	101.25975	26.39971			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	22.75301	100.87403	22.69746			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	10.23793	101.31348	10.21283			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	20.09401	100.75760	20.00510			0.00	0	6,000,000.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	11.23901	100.79541	11.18926			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	110.77590	18.46048	110.77590	18.41557		24,038,370,300.00		217,000	14,053,000.00
NBK2B	On 15/09/2015	Spot Bond	101.00801	17.39946	101.00801	17.35646			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	118.84122	11.51738	118.84122	11.48775		23,292,879,120.00		196,000	6,664,000.00
NBK4	On 28/10/2024	Spot Bond	30.23292	4.25298	30.23292	4.24991			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	102.03598	85.91615	102.03598	85.71525			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	111.25692	19.92088	111.25692	19.87253			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.70058	20.10171	101.70058	20.05228			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.79234	7.70562	101.79234	7.68664			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	103.06649	38.83167	103.06649	38.74261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	100.27352	41.70456	100.27352	41.60217			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	107.67718	14.90520	107.67718	14.86977		39,409,847,880.00		366,000	9,566,000.00
NBK9B	On 23/03/2016	Spot Bond	100.28219	12.97770	100.28219	12.94583			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	117.77042	82.17589	117.77042	81.98582			0.00	0	55,000,000.00
NCLN17	On 24/01/2013	Spot Bond	101.18874	84.74971	101.18874	84.55386			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.66622	95.68259	100.66622	95.43445			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	28.99143	100.00000	28.93643			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	36.61919	100.00000	36.54972			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	27.64720	100.00000	27.59475			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	26.21552	100.00000	26.16578			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	23.52355	100.88001	23.46611			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	94.37275	100.53804	94.13141			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	91.35340	100.29682	91.12779			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	91.11408	100.27583	90.88967			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	91.11408	100.27583	90.88967			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	91.11408	100.27583	90.88967			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	22.00170	100.26098	21.94826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	100.01676	21.45797	100.01676	21.40597			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	21.07231	99.92572	21.02130			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	17.70225	100.72872	17.65862			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.04343	78.84167	17.01638			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	13.80629	100.68736	13.77226			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.15655	101.44317	12.12672			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	12.76636	101.58167	12.73499			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.10201	101.36186	12.07232			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.92294	11.50565	99.92294	11.47779			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	84.91205	100.00000	84.72037			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	13.94221	74.70107	13.92091			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	64.98992	100.71896	64.83147			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.22863	100.42509	42.14379			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.15634	100.41859	42.07165			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	17.38710	100.13494	17.31056			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.18308	101.09351	9.14233			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.17542	100.28784	2.16516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	100.21716	11.00168	100.21716	10.94798			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	2.89821	100.00000	2.87645			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	18.83092	108.64353	18.78583			0.00	0	0.00
NED12A	On 14/12/2012	Spot Bond	100.43443	93.70825	100.43443	93.47066			0.00	0	0.00
NED12B	On 14/12/2012	Spot Bond	103.93706	96.91111	103.93706	96.65753			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	103.85854	55.29154	103.85854	55.16392		35,831,196,300,000.00	345,000,000	114,500,000.00	
NED8	On 08/02/2014	Spot Bond	105.20960	42.85623	105.20960	42.75789			0.00	0	5,352,000.00
NED9	On 06/07/2017	Spot Bond	100.00389	7.59099	100.00389	7.57260			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	122.15519	19.82224	122.15519	19.77095			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	109.62449	11.50750	109.62449	11.47724			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	11.86428	100.87482	11.81116			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	6.16013	154.74879	6.14038			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.16755	110.78287	11.14083			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	11.68552	112.47442	11.65409			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.64408	100.87478	11.61565			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	31.32213	100.84223	31.24568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	100.77827	65.92114	100.77827	65.76034			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	17.13048	100.82862	17.07661			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	11.75116	114.30671	11.71910			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	31.63474	100.88848	31.55750			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	66.12311	100.82727	65.96173			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	17.31546	100.85447	17.26099			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	12.13993	112.37668	12.10731			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	32.00237	100.94287	31.92419			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.89257	66.39234	100.89257	66.23022			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	17.65603	100.90208	17.60048			0.00	0	0.00
NQF1A7	On 22/11/2012	Spot Bond	100.00000	99.50042	100.00000	99.23438			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	66.43160	100.90209	66.26937			0.00	0	0.00
NQF1B7	On 22/11/2012	Spot Bond	100.00000	99.64720	100.00000	99.38076			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	66.66388	100.92679	66.50105			0.00	0	0.00
NQF1C7	On 22/11/2012	Spot Bond	100.00000	99.72059	100.00000	99.45396			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	66.93627	101.02443	66.77262			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	67.30062	101.11272	67.13596			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	10.21573	101.14634	10.19072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.24382	101.06357	13.21143				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	50.61413	133.37761	50.46738				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	34.72685	112.65666	34.64122				0.00	0	124,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	15.29174	127.61916	15.25055				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	74.83225				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	9.52161	133.90446	9.49469				0.00	0	2,400,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	6.48398	166.40319	6.46205				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	14.71126	132.37089	14.67049				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	86.35552	99.96864	86.15660				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	39.76947	99.87889	39.67322				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	39.63898	99.88231	39.54306				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.83987	12.08066	101.83987	12.05092				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	19.28056	101.27473	19.23332				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	51.38148	101.19990	51.15331				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	15.67349	101.37662	15.60378				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.00758	100.00000	14.97122				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.05637	100.00000	15.01990				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.08565	100.00000	15.04911			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.78835	100.00000	15.75011			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.56912	100.00000	16.52899			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.44896	100.00000	21.39700			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	15.26425	110.62267	15.22737		4,275,566,195,500.00	38,650,000	120,837,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.15018	100.00000	4.13192			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.29628	109.71000	12.27136			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.91877	100.00000	22.86325			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.57523	100.00000	6.55912			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	62.06147	100.48296	61.86476			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	83.74745	98.38076	83.55884			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	57.58117	100.00000	57.45339			0.00	0	0.00
PNP06	On 21/11/2012	Spot Bond	100.73845	100.69706	100.73845	100.42514			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	29.92688	100.42050	29.85330			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	96.50340	103.78737	96.25188			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	93.44036	100.37625	93.20418			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	62.36087	100.37300	62.20762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On 15/06/2013	Spot Bond	100.39251	62.52476	100.39251	62.37110				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	62.73779	100.41791	62.58357				0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	93.48548	100.38925	93.24916				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	30.07848	100.43155	30.00453				0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	96.70185	103.92808	96.44950				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	62.79790	100.42500	62.64351				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	63.08610	100.42441	62.93101				0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	93.56444	100.41200	93.32787				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	30.41733	100.45623	30.34253				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	63.28945	100.48342	63.13378				0.00	0	0.00
PR2D1B	On 15/12/2012	Spot Bond	100.47042	93.76747	100.47042	93.53026				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	30.79175	100.48350	30.71601				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	63.72630	100.53526	63.56947				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	45.90041	101.01119	45.78821				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	38.65173	115.36704	38.48642				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	25.48073	90.32933	25.42832				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.17403	36.97373	1.17294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.45000	123.09653	5.46000	123.04893		73,242,007,834,000.00	438,900,520	0,179,868,100.00	
R158	On 15/09/2015	Spot Bond	122.26482	28.36301	122.26482	28.23674			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.29660	85.50505	13.27047			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	23.55508	128.79704	23.44641			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.31723	81.26980	7.30346			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	61.31652	106.08559	61.17489			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.60000	129.00200	7.62500	128.72552		48,890,600,507,600.00	432,973,751	0,719,255,608.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.10216	34.66514	1.10120			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.05224	32.55096	1.05137			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	213.64031	118.69854	213.62133	118.30936			0.00	0	1,377,000,000.00
R197	On 07/12/2023	Spot Bond	1.20000	279.95110	1.20000	279.91937		395,081,733,600.00	329,234,778	283,558,000.00	
R201	On 21/12/2014	Spot Bond	5.05000	110.77057	5.06000	110.73483		3,910,108,950,000.00	774,279,000	1,095,855,700.00	
R202	On 07/12/2033	Spot Bond	1.86000	208.45016	1.91000	206.80604		479,880,000,000.00	258,000,000	1,168,368,000.00	
R2023	On 28/02/2023	Spot Bond	7.13000	106.05689	7.14500	105.92520		15,867,102,000,000.00	225,400,000	3,067,824,000.00	
R203	On 15/09/2017	Spot Bond	5.84000	111.37859	5.85500	111.29471		10,563,701,520,000.00	808,853,000	5,464,739,200.00	
R204	On 21/12/2018	Spot Bond	6.12000	112.63483	6.13500	112.53655		14,843,184,417,720.00	425,356,931	6,213,913,864.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.42201	99.20808	10.39884		95,140,548,720,000.00	959,000,000	2,181,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000	40.70869	100.00000	40.61007			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.05500	105.21665	5.06000	105.19664		12,390,866,550,000.00	451,210,000	3,533,777,000.00	
R207	On 15/01/2020	Spot Bond	6.43000	107.04179	6.44000	106.96503		7,658,976,188,000.00	191,131,600	4,909,335,000.00	
R208	On 31/03/2021	Spot Bond	6.61000	101.71385	6.63000	101.56794		24,905,862,064,150.00	767,906,515	8,354,921,715.00	
R209	On 31/03/2036	Spot Bond	8.34500	79.36920	8.37500	79.09754		86,788,250,350,000.00	400,030,000	9,756,625,000.00	
R210	On 31/03/2028	Spot Bond	1.60000	158.24650	1.63000	157.61912		32,960,000,000.00	20,600,000	61,100,000.00	
R211	On 31/01/2017	Spot Bond	0.18000	124.04168	0.18000	124.03107		360,000,000.00	2,000,000	1,171,000,000.00	
R212	On 31/01/2022	Spot Bond	1.08000	129.31618	1.12000	128.87946		631,800,000,000.00	585,000,000	1,477,471,000.00	
R213	On 28/02/2031	Spot Bond	8.15000	90.59564	8.20000	90.14358		9,792,877,000,000.00	201,580,000	4,652,177,060.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.58063	77.73332	9.56326		40,192,712,705,880.00	517,059,000	6,758,643,000.00	
R223C	On 15/03/2013	Spot Bond	98.10852	75.45823	98.10852	75.30549		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	95.74929	52.06321	95.74929	51.95081		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	93.40448	35.96352	93.40448	35.88745		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.01110	25.26242	91.01110	25.21013		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	87.49080	18.37686	87.49080	18.34005		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	85.50505	13.29660	85.50505	13.27047		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	83.47163	9.76915	83.47163	9.75035		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	81.26980	7.31723	81.26980	7.30346			0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	90.84983	99.35642	90.62572			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	62.24582	96.68315	62.11183			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	42.72490	94.26296	42.63484			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	29.78858	91.92899	29.72709			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	21.05482	89.76971	21.01220			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	15.43716	86.42385	15.40689			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.25023	84.45562	11.22860			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.35322	82.31050	8.33751			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.33527	79.97373	6.32363			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	75.56089	5.23805	75.56089	5.22889			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.15768	73.15412	4.15060			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.47932	69.91580	3.47362			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.83350	67.83418	2.82898			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.33674	65.82731	2.33311			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	1.95500	63.84766	1.95204			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.84273	60.09257	1.84009			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.59212	58.22853	1.58990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	55.42223	1.48811	55.42223	1.48612				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.31643	53.71567	1.31472				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.17524	52.07678	1.17375				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.05825	50.50256	1.05694				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.95651	49.04085	0.95537				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.87065	47.63992	0.86964				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.34078	40.84619	1.33942				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.27553	39.49703	1.27428				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.22047	38.20719	1.21931				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.17403	36.97373	1.17294				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	35.79392	1.13494	35.79392	1.13392				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.10216	34.66514	1.10120				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.07483	33.58493	1.07392				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.05224	32.55096	1.05137				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	45.27059	100.64880	45.15907				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	58.81607	99.92574	58.67369				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	12.90647	99.90770	12.87523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	100.96576	18.72054	100.96576	18.66160			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.90231	100.00000	1.89395			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	95.07680	100.56581	94.83173			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	61.73545	100.63344	61.53953			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.61948	63.49423	100.61948	63.29275			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	60.28487	100.62865	60.01548			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	21.16866	100.22952	21.11671			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	74.92940	100.00000	74.82962			0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	94.28937	100.48281	94.04525			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.67229	27.43221	101.67229	27.36476			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.33005	5.87500	104.31351			0.00	0	0.00
RES11	On 14/11/2012	Spot Bond	100.84394	68.24502	100.84394	99.72448			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	21.27897	100.93776	21.18467			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	86.66460	100.29264	86.45872			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	48.12312	100.11180	47.76162			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	11.81804	100.00000	2.22642		700,000,000,000.00	7,000,000	294,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.68733	30.94109	100.68733	30.86485			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On 28/02/2013	Spot Bond	101.03586	97.94392	101.03586	97.68432				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	98.09654	101.10798	97.83635				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	26.35772	102.70350	26.29232				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	13.62398	100.28309	13.59693				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	11.78073	102.22019	11.75163				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.09933	101.97649	15.06210				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.09933	101.97649	15.06210				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	55.15692	99.90414	54.91455				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	66.18083	100.99069	65.88744				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.58819	64.07755	100.58819	63.79130				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	100.00000	46.02325	100.00000	45.67780				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	4.78625	100.38461	4.76490				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.41610	100.43152	0.41424				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	45.35939	100.88031	45.24743				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.32117	100.00000	39.24332				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	24.53478	101.00223	24.47481				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.63265	5.25000	101.61834				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70948	100.00000	100.00000	0.70774			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.85814	100.00000	100.00000	3.84879			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	84.29561	100.00000	100.00000	84.10138			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	0.09766	100.00000	100.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	9.70142	109.50878	109.50878	9.67818			9,636,772,640.00	88,000	6,012,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	92.40506	100.00000	100.00000	92.17172			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.29408	105.69036	105.69036	8.27771			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond	100.82812	100.05553	100.82812	100.82812	99.78363			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	16.50264	117.11129	117.11129	16.46135			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.96377	11.27768	100.96377	100.96377	11.25013			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	14.18983	109.76738	109.76738	14.15594			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.55586	7.37664	101.55586	101.55586	7.35851			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47716	8.28899	100.47716	100.47716	8.26860			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.44951	8.69760	101.44951	101.44951	8.67040			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	100.00000	12.60009	100.00000	100.00000	12.50552			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	100.00000	12.65211	100.00000	100.00000	12.55714			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	110.28697	23.14210	110.28697	110.28697	23.08693			0.00	0	15,693,000.00
SBK8	On 10/04/2013	Spot Bond	101.21158	73.95466	101.21158	101.21158	73.80926			0.00	0	4,044,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	101.86258	9.99835	101.86258	101.86258	9.97576			0.00	0	7,330,000.00
SBK11	On 09/04/2014	Spot Bond	127.67688	35.00258	127.67688	127.67688	34.90495			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	159.66556	39.31326	159.66556	159.66556	39.18601			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	152.98792	64.47920	152.98792	152.98792	64.30798			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	117.95662	19.74236	117.95662	117.95662	19.69185			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	118.36117	19.65922	118.36117	118.36117	19.60879			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	118.56412	19.61774	118.56412	118.56412	19.56734			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.82678	68.34913	143.82678	143.82678	68.16916			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	103.68838	10.76044	103.68838	103.68838	10.73564			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	118.14423	19.70373	118.14423	118.14423	19.65326			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	19.68295	118.24540	118.24540	19.63250			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	57.46977	211.65251	211.65251	57.28465			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	74.98133	100.00000	100.00000	74.83225			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	8.95422	100.42831	100.42831	8.93221			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	32.03823	99.21990	99.21990	31.96032			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	31.12661	100.36654	100.36654	31.05013			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.21412	100.15186	100.15186	11.18691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	100.16711	60.73360	100.16711	60.58626			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.26022	100.00000	55.12635			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	10.85772	107.02647	10.83204			0.00	0	3,000,000.00
SBS14	On 07/02/2014	Spot Bond	101.09831	37.13664	101.09831	37.04579			0.00	0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	101.18390	11.78514	101.18390	11.75628			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	100.29283	8.08817	100.29283	8.06830			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.06040	100.00000	1.05805			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.34888	100.30374	8.32837			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	12.91066	112.35030	12.87924			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	107.31305	9.34412	107.31305	9.32233			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	6.20136	101.14300	6.18181			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	21.10770	100.81390	22.54685			0.00	0	6,000,000.00
SBS23	On 23/05/2017	Spot Bond	100.85958	7.21658	100.85958	7.19388			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	6.86905	100.88565	8.47676			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	107.86744	7.16167	107.86744	9.63932		59,758,561,760.00	554,000	2,995,000.00	
SBS3	On 25/05/2026	Spot Bond	100.17939	11.99223	100.17939	11.96579			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	12.65112	102.91713	12.62261			0.00	0	1,292,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	76.97378	102.48454	76.81642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	118.34171	16.44675	118.34171	16.40525			13,490,954,940.00	114,000	4,015,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	67.61996	120.99445	67.44088			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	4.33896	265.12288	4.31900			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.62631	119.59470	4.61454			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	10.65054	112.58000	10.62156			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	93.61152	100.00000	93.39532			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22260	82.63494	0.22213			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	100.00000	6.17103	100.00000	6.12422			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.49589	6.50000	100.48405			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	10.88665	100.49004	10.85987			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	60.96512	100.22255	60.81551			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	17.02974	100.24006	16.98795			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.28442	100.37865	10.25915			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.52178	104.63904	10.50459			13,079,880,000.00	125,000	615,000.00
SLI1	On 15/08/2013	Spot Bond	104.53403	59.49019	104.53403	59.35440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	110.17225	14.25832	110.17225	14.22436			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	66.38725	104.99511	66.23434		13,964,349,630.00		133,000	128,000.00
SNT01	On 15/09/2017	Spot Bond	102.86503	10.86729	102.86503	10.84241			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	31.48023	101.14731	31.40319			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	11.84280	100.91285	11.81387			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	17.37065	101.15213	17.32814			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	9.56182	100.91985	9.53846			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	15.93542	110.58806	15.89713			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	99.95086	20.55207	99.95086	20.48793			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.74418	10.88071	100.74418	10.85388			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	10.45890	100.29998	10.43322			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	9.56707	101.49647	9.53681			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.47470	89.26946	8.45754			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.50779	88.92846	8.49061			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	24.06340	107.77651	24.02308			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	9.98873	97.48656	9.96719			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	8.89535	100.44496	8.86717			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	10.64421	104.60347	10.61951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	119.58561	19.41119	119.58561	19.36099			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	2.96544	101.19280	2.95358			0.00	0	0.00
SYN860	On 25/11/2012	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN861	On 22/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	53.44448	100.00000	53.32587			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
SYN936	On 13/11/2012	Spot Bond	99.53077	66.77111	99.53077	66.77110			0.00	0	0.00
SYN937	On 14/11/2012	Spot Bond	99.51589	66.77442	99.51589	99.72810			0.00	0	0.00
SYN938	On 16/11/2012	Spot Bond	99.48756	99.45782	99.48756	99.18893			0.00	0	0.00
SYN939	On 16/11/2012	Spot Bond	99.48776	99.45782	99.48776	99.18892			0.00	0	0.00
SYN941	On 20/11/2012	Spot Bond	99.42961	98.39183	99.42961	98.12881			0.00	0	0.00
SYN942	On 20/11/2012	Spot Bond	99.43109	98.39180	99.43109	98.12878			0.00	0	0.00
SYN943	On 16/11/2012	Spot Bond	100.10042	99.45450	100.10042	99.18397			0.00	0	0.00
SYN944	On 22/11/2012	Spot Bond	99.40185	97.86778	99.40185	97.60763			0.00	0	0.00
SYN945	On 23/11/2012	Spot Bond	99.34562	97.60895	99.34562	97.35032			0.00	0	0.00
SYN946	On 27/11/2012	Spot Bond	99.33096	96.58307	99.33096	96.32988			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	91.55420	99.03221	91.32734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN949	On 29/11/2012	Spot Bond	99.30851	96.07886	99.30851	95.82835				0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
SYN952	On 22/11/2012	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	18.16341	117.60842	18.11731				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	9.53653	104.75139	9.51448				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.13324	100.00000	37.05151				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.86096	100.00000	28.64433				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	39.02325	102.75446	38.93397				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	84.29723	98.53867	84.10583				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	98.31078	81.54947	98.31078	81.37074				0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	92.46774	99.10758	92.23615				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	75.66603	97.81910	75.51290				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66679	100.00000	66.66678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On 11/02/2013	Spot Bond	100.94335	81.40786	100.94335	81.22759			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	87.43952	99.98492	87.23525			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	86.23984	99.89383	86.04131			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	14.31739	101.19250	14.28234			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.16509	107.95127	14.13191			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	95.87791	100.57712	95.62817			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	43.07662	100.87887	42.99065			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	50.60158	100.92142	45.06256			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	7.96933	101.62026	7.94410			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	8.21441	101.66672	8.18839			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.02061	102.00557	9.99819			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.36375	100.00000	2.34110			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.36375	100.00000	2.34110			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.36375	100.00000	2.34110		2,640,000,000,000.00	26,400,000	4,400,000.00	
TH10B1	On 18/10/2038	Spot Bond	101.76658	8.74071	101.76658	8.71300			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.36375	100.00000	2.34110			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	9.86399	101.98019	9.83267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.36375	100.00000	2.34110				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	14.46439	102.86169	14.41811				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.36375	100.00000	2.34110				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.25840	101.66078	10.23318				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.13380	101.48088	6.11874				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.60126	101.58542	6.58505				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	6.64920	105.94334	6.63224				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.53347	101.79445	7.51494				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	7.94664	101.88733	7.92707				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	12.28321	102.87096	12.25269				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.59334	9.97436	101.59334	9.94986				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.03285	101.62589	12.00328				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.20945	101.64915	10.18435				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	6.75652	101.62589	6.73992				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	6.86021	101.64915	6.84334				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	6.91204	101.66078	6.89505				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.05275	101.61194	10.02805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.20945	101.64915	10.18435			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	10.74741	101.77704	10.72095			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.42968	101.77704	7.41139			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	10.74741	101.77704	10.72095			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	11.52791	101.96303	11.49950			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.46163	102.00952	8.44077			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	11.47920	101.95141	11.45091			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	15.34790	102.88090	15.30976			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	12.54571	102.93896	12.51453			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	15.49186	102.91574	15.45335			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.16956	41.19317	100.16956	41.09323			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	20.31691	115.34604	20.26615		15,110,331,240.00	131,000	3,803,000.00	
TL20	On 22/02/2020	Spot Bond	98.42479	10.67371	98.42479	10.65374			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.21684	113.10271	13.80816		490,526,453,270.00	4,337,000	1,004,711,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	10.64467	114.87864	10.61802		32,166,019,200.00	280,000	318,342,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.13501	120.75839	9.11120		362,275,170,000.00	3,000,000	121,000,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.00373	105.49834	10.97844		0.00	0	132,700,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	8.63776	103.04013	13.05824		68,315,606,190.00	663,000	11,455,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.30010	100.87844	6.27026			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	6.44661	100.89915	6.41606			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	6.63210	100.92536	6.60067			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	6.65161	100.92812	6.62009			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	7.56784	101.05768	7.53194			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	12.82313	101.32571	12.76217			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	23.37465	100.00000	23.18701			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	12.10554	100.00000	12.00836			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	10.37360	100.00000	10.29033			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.38803	10.00000	100.36026			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.37835	9.75000	100.35128			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.38060	100.00000	10.35293			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	97.58601	76.79810	97.58601	76.64073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	96.66726	68.95453	96.66726	68.82883			0.00	0	0.00
TSP132	On 29/11/2012	Spot Bond	99.23248	96.08174	99.23248	95.83141			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	98.71758	88.08791	98.71758	87.87855			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.76004	65.27621	99.76004	65.15258			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	98.31631	81.36989	98.31631	81.19194			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	114.88602	11.23310	114.88602	11.20496			0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	104.60170	103.17524	104.60170	102.88619			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.85679	39.83863	99.85679	39.74225			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.84614	13.26027	99.84614	13.22819			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.02475	22.43070	100.02475	22.37635			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.51485	12.45957	107.51485	12.42999			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.56362	100.00000	55.42901			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.78698	100.00000	55.65183			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.86142	100.00000	55.72610			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	18.92256	101.12514	18.86292			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	11.87364	101.16690	11.83620			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	8.85218	101.16870	8.82426			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	81.89252	100.00000	81.71902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD005	On 28/11/2012	Spot Bond	100.62384	96.28388	100.62384	96.02898				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.21526	142.66000	8.19534				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	18.33258	125.92352	18.28400			5,666,558,400.00		45,000	139,041,000.00
WS05	On 01/08/2018	Spot Bond	235.74310	6.21907	235.74310	6.19230				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	110.71509	22.02921	110.71509	21.97652				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	112.63018	13.66946	112.63018	13.63631				0.00	0	60,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.13989	12.21810	114.13989	12.18816				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.54320	12.18943	112.54320	12.15989				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	112.28516	12.14371	112.28516	12.11434				0.00	0	21,000,000.00
Z006	On 31/08/2013	Spot Bond	95.75673	53.77658	95.75673	53.66047				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	94.53097	44.57596	94.53097	44.48178				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	86.34739	15.16600	86.34739	15.13644				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	34.95397	92.99863	34.88071				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	29.22348	91.84060	29.16353				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	12.52979	85.12782	12.50540				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	21.90016	90.00797	21.85597				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.13997	86.33473	15.11047				0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	64.79116	2.10897	64.79116	2.10571			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.02896	100.00000	0.02891			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	17.52725	100.00000	17.49399			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	17.52725	100.00000	17.49399			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	14.71762	100.00000	14.68970			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	14.71762	100.00000	14.68970			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	13.84988	100.00000	13.82360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	8.76362	100.00000	8.74700			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
Total for j-Bonds :								635,109,170,901,453.00	,033,205,852	100 909 232 080.00	
Grand Total:								635,109,348,405,332.00	133,255,000	00 910 706 386.00	